Strategy Studio: SRLabsSMDSAdapter (Market Data)

SRLabsSMDSAdapter is Strategy Studio's market data adapter for data available through SR Labs' normalized market data feedhandlers.

The adapter uses SRLabs release version 4.1.0.9. Feedhandler libraries (.so or .dll files provided by SRLabs) should be placed in the bin/srlabs/ directory under the server's directory. The adapter can be configured to use SRLabs' feedhandlers for US equity consolidated and depth feeds and the CME-Globex futures feed; other feedhandlers can be used upon request.

This data adapter may be selected by adding the following setting to the server's main configuration file:

- **PRIMARY_ADAPTER= SRLabsSMDSAdapter**

Session Level Settings

- **SRLABS_CONFIG_DIR=<path relative to server directory>**
  - (DEFAULT = server directory) Gives the location of the configuration file.
- **SRLABS_CONFIG_FILE=<filename>**
  - (DEFAULT = "srlabs.xml") Gives the name of the configuration file.
- **SRLABS_FILTER_SIMULATED_TRADES=<true / false>**
  - (DEFAULT=true) Openbook Ultra feeds (for NYSE and Amex) don't provide trade data natively. However, SRLabs can simulate trade information based off the orderbook information contained in the feeds. Because these simulated trade ticks only capture trades against displayed liquidity, they offer only a partial view into the trade feed. To keep the adapter from passing along these simulated trade ticks (for example, if a NYSE Trades feed is also available and you want to avoid double-counting trades), set this to "true".

The configuration file is the XML file provided by SR Labs and will vary according to the specific feed(s) used. However, the following settings must be used to operate properly with Strategy Studio:

- **stp-enabled="false"**
- **include-custom="true"**
- **subscribe-to-markets="true" (consolidated equities feeds only)**
- **subscribe-markets="A,B,C,D,E,I,J,K,M,N,P,Q,T,W,X,Y,Z" (consolidated equities feeds only)**
- **build-book="false" (depth feeds only)**
- **build-book="true" (CME only)**
- **max-snap-cache="500000" (depth feeds with snapshot replay only)**
- **maintain-book-update-action="true" (CME only)**
- **optimize-callbacks="false" (CME only)**
- **fire-event-boundary ="true" (CME only)**

To indicate that a particular feed-handler present in the srlabs configuration file should not be used by LSS, you can use **ignore="true"** in the Resource node for that Session Manager.

In addition, for depth-of-book feeds, if the name field of the Resource node includes "TRADESONLY", the feed will be marked as including only trade ticks; similarly for "QUOTESONLY".

Also for depth-of-book feeds, the name field of the Resource node MUST include the name of the exchange between dashes. The recognized exchanges are:

- -NYSE-
- -ARCA-
- -BATS-
- -EDGA-
- -EDGX-
- -AMEX-
- -BYX-
- -BSE-
- -NSX-
- -CHICAGO-
- -PHLX-
- -CME_GLOBEX-
- -AMEX_OPTIONS-
- -ARCA_OPTIONS-
- -BATS_OPTIONS-
- -BOX_OPTIONS-
- -CBOE_OPTIONS-
- -C2_OPTIONS-
- -ISE_OPTIONS-
- -NASDAQ_OPTIONS-
- -PHLX_OPTIONS-
- -GEMINI_OPTIONS-
- -MIAMI_OPTIONS-
- -OMX_BX_OPTIONS-
- -FX_CURRENEX-
- -FX_HOTSPOT-
- -FX_EBS-
- -FX_REUTERS-
- -FX_FXALL-
- -FX_LMAX-
- -FX_OTC-
- -BOVESPA-
- -LSE-
- -EU_XETR-
- -EU_XPAR-
- -EU_XAMS-
- -EU_XBRU-
- -EU_XLIS-
- -EU_MTAA-
- -EU_XSWX-
- -EU_XVTX-
- -EU_XMCE-
- -EU_XSTO-
- -EU_XHEL-
- -EU_XCSE-
- -EU_TRQX-
- -EU_CHIX-
- -EU_BATE-