

About The Samples

This sample demonstrates using the CitiFX Options Trading Components handlers to connect to and perform operations at that venue.

Setup


The `CitiFXOptionsMarketData.cfg` file must be edited to include the correct credentials and logging information required to connect to the venue.

Please contact your venue support for them to give you these credentials and network connection information. Some information you will likely need:

1. SenderCompID
2. TargetCompID
3. OnBehalfOfCompID
4. SenderSubID
5. Account
6. Password
7. SocketConnectHost
8. SocketConnectPort

The `CitiFXOptionsInitialSubscriptions.txt` file is used to determine the initial market data requests to be sent to the venue. Review this file to see what requests will be made when running the samples.

Running The Market Data Sample in StreamBase Studio

1. In the Package Explorer, double-click to open the `MarketData.sbapp`. Make sure the application is the currently active tab in the EventFlow Editor.
2. Click the  Run button. This opens the SB Test/Debug perspective and starts the application.
3. In the Application Output view, observe tuples emitted on the `VenueStatus` stream which gives details about the connection.
4. In the Application Output view, observe tuples emitted on the `TopOfBook` and `DepthOfBook` output streams which is the market data being received.
5. Select the tuple emitted from the `DepthOfBook` stream, then use the triangles next to the data fields displayed to analyse and understand their structure. This venue contains extra information for options data in the `Bids` and `Asks` sub fields called `OptionsExtendedData`.
6. A market data command `SUB_CMD_UNSUBSCRIBE` will automatically be sent to the venue after `${UnsubscribeAfterXQuotes}` `TopOfBook` quotes are received which is defaulted to 10.

7. Press F9 or click the  Stop Running Application button.