

About The Samples

This sample demonstrates using the Deutsche Bank AutobahnFX Classic Trading Components handlers to connect to and perform operations at that venue.



Setup

The `DBClassicInitialSubscriptions.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.


Venue Emulation


This sample comes with a very basic FIX emulator for the venue. The emulator will simulate market data and execution with random prices. The market data and execution prices are linked so when performing orders you will see prices which are reflected by the quotes.

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.
6. A market data command `SUB_CMD_UNSUBSCRIBE` will automatically be sent to the venue after `${MaxMessagesReceived} TopOfBook` quotes are received which is defaulted to 10.
7. Press F9 or click the  Stop Running Application button.

Running The Order Sample in StreamBase Studio

1. In the Package Explorer, double-click to open the `MarketOrder.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` and `ExecVenueStatus` stream which gives details about the connection.

4. In the Application Output view, observe tuples emitted on the `SentOrders` stream which will show the orders being sent to the venue.
5. Select the tuple emitted from the `ExecutionReport` stream, then use the triangles next to the data fields displayed to analyse and understand their structure.
6. Press F9 or click the  Stop Running Application button.

Running The Stop Order Sample in StreamBase Studio

1. In the Package Explorer, double-click to open the `StopOrder.sbapp`. Make sure the application is the currently active tab in the EventFlow Editor. This sample tries to send an invalid cancel request and then sends a valid cancel request.
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` `ExecVenueStatus` streams which gives details about the connection.
4. In the Application Output view, observe tuples emitted on the `SentOrders` stream which will show the orders being sent to the venue.
5. Select the tuple emitted from the `ExecutionReport` stream, then use the triangles next to the data fields displayed to analyse and understand their structure.
6. Press F9 or click the  Stop Running Application button.