

About The Samples

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

Setup

The `GSInitialSubscriptions.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.


Note

Running this sample generates multiple console warnings in the form of:

```
WARN c.s.sb.adapter.fix.input.GSInput - GSFIXRFQIn: Cannot map  
StreamBase field '<name>' to a valid FIX field
```

You can ignore such warnings. The StreamBase fields they refer to are included to enable users to obtain extra information by modifying FIX adapter schemas and do not impede operation of the sample application.



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 Market 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` 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.


Running The Quoted Order Sample in StreamBase Studio

1. In the Package Explorer, double-click to open the `QuotedOrder.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` `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.



Running The RFQ Data Sample in StreamBase Studio

1. In the Package Explorer, double-click to open the `RFQData.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 RFQ Order Sample in StreamBase Studio

1. In the Package Explorer, double-click to open the `RFQOrder.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` `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.