### lime::md::market\_feed\_interface

Creates a network interface which can be used to join Citrius 2.0 multicasts using either kernel based networking or kernel bypass (efvi) based networking.

#### **Template parameter:**

```
T - A value from the enumeration network_mode. Specifies kernel or kernel bypass (efvi).
enum class network_mode : std::uint32_t
{
    undefined = 0,
    kernel_bypass = 1,
    kernel = 2
};
```

# **Specializations:**

```
template class lime::md::market_feed_interface<lime::md::network_mode::kernel>;
template class lime::md::market_feed_interface<lime::md::network_mode::kernel_bypass>;
```

#### **Public Member Functions:**

<pre>market_feed_interface()</pre>	Constructs the market_feed_interface using default configuration
<pre>market_feed_interface(configuration const &amp;);</pre>	Constructs the market_feed_interface using custom configuration
<pre>~market_feed_interface();</pre>	Destructs the market_feed_interface
<pre>void poll();</pre>	Polls the sockets established through this market_feed_interface
<pre>void receive();</pre>	Processes the messages contained within the next multicast packet available to any socket established through this market_feed_interface
<pre>bool is_valid() const;</pre>	Returns true if this instance of market_feed_interface is valid
<pre>template <market_feed_concept recipient,="" ts="" typename=""> std::unique_ptr<recipient> join_multicast(std::string, Ts &amp;&amp;);</recipient></market_feed_concept></pre>	Creates an instance of the specified recipient type providing Ts to the constructor of that recipient. Joins the specified multicast and routes all messages received on that multicast to the newly created instance of the recipient.

# lime::md::market\_feed\_interface<T>::market\_feed\_interface

<pre>market_feed_interface() : market_feed_interface(configuration()){}</pre>	(1)
<pre>market_feed_interface(configuration const &amp;);</pre>	(2)

Constructs a new market\_feed\_interface.

- The default constructor delegates to (2) using the default configuration settings.
   constructs using the specified configuration settings.

## struct lime::md::market\_feed\_interface<T>::configuration

<pre>std::string configuration::networkInterfaceName_;</pre>	The name of the physical network interface to use. Example: "eth0" If this value is empty then a best attempt is used to select an appropriate existing physical network interface name.
<pre>std::uint64_t configuration::maxSocketCapacity_;</pre>	The maximum number of multicast which can be join using this instance of a market_feed_interface <t>.</t>
<pre>std::uint64_t configuration::maxBufferHeapCapacity_;</pre>	Each instance of market_feed_interface <t> has its own dedicated network packet buffer heap. This value determines how large this heap shall be.</t>

<pre>lime::md::market_feed_interface<t>::~market_feed_interface</t></pre>		
<pre>~market feed interface():</pre>	(1)	

A destructor. Destructs the market\_feed\_interface and leaves any joined multicasts.

lime::md::market\_feed\_interface<T>::poll

void poll();
(1)

Each instance of a market\_feed\_interface<T> has one poller. For T = network\_mode::kernel, the poller uses ::epoll(). For T = network\_mode::kernel\_bypass, the poller uses ef\_eventq\_poll().

Invoking <a href="market\_feed\_interface<T>::poll()">market\_feed\_interface<T>::poll()</a> will poll the sockets associated with this instance and schedule the selected sockets to receive those packets. To receive those packets see <a href="market\_feed\_interface<T>::receive()">market\_feed\_interface<T>::receive()</a>.

lime::md::market\_feed\_interface<T>::receive

void receive(); (1)

Processes the next packet available to the next socket which has been selected via a call to <a href="lime::md::market\_feed\_interface<T>::poll()</a>. The packet is parsed and each message is forwarded to the message receiver associated with the specific socket.

lime::md::market\_feed\_interface<T>::is\_valid

bool is\_valid() const; (1)

Returns true if the market\_feed\_interface<T> is in a valid state. Returns false, otherwise.

```
lime::md::market_feed_interface<T>::join_multicast

template <market_feed_concept recipient, typename ... Ts>
std::unique_ptr<recipient> join_multicast(std::string, Ts && ...);
(1)
```

Creates an instance of type recipient (forwarding Ts && ... as arguments to the recipient constructor) and returns a std::unique\_ptr to that instance. Joins the specified multicast and routes all received Citrius 2.0 messages from that multicast to that instance of recipient. Upon destruction of the instance of recipient, the associated socket will be closed and the multicast join will be terminated.

The recipient type must satisfy market\_feed\_concept.

# lime::md::citrius\_market\_feed

```
#include #include library/citrius.h>

template
<
    typename recipient,
    market_feed_traits_concept market_feed_traits_type
> class market_feed;

template <typename recipient>
using citrius_market_feed = market_feed<recipient, lime::md::citrius_market_feed_traits>;
```

Creates a new citrius\_market\_feed instance and routes all Citrius 2.0 messages received on from it to an instance of the specified recipient type. citrius\_market\_feed is a partial specialization of class market\_feed<>.

## Template parameter:

recipient - A type which can receive Citrius 2.0 messages by implementing an accessible overload of recipient::operator()(message\_type const &) const;

	Constructs the object and configures and assigns event handlers as requested.
<pre>void close();</pre>	Closes the underlying socket, leaving the multicast

#### Concepts:

```
template <typename T> concept market_feed_concept =
std::is_base_of_v<market_feed<typename T::target, typename T::market_feed_traits>, T>;
```

# struct lime::md::citrius\_market\_feed<T>::configuration

```
static auto constexpr default_receive_buffer_size = ((1ull << 20) * 64);
struct configuration
{
    std::string socketAddress_;
    std::uint64_t receiveBufferSize_{default_receive_buffer_size};
};</pre>
```

std::string configuration::socketAddress_;	The multicast address to join.
<pre>std::uint64_t configuration::receiveBufferSize_;</pre>	Sets the underlying UDP socket's RX buffer size.

### struct lime::md::citrius\_market\_feed<T>::event\_handlers

```
using data_error_handler = std::function<void(market_feed const &, std::span<char const>)>;
using close_handler = std::function<void(market_feed const &)>;
using sequence_gap_handler = std::function<void(market_feed const &, sequence_number, std::uint64_t)>;

struct event_handlers
{
    data_error_handler
    sequence_gap_handler
    sequence_gap_handler
    close_handler
    closeHandler_;
};
```

data_error_handler dataErrorHandler_;	Callback when invalid Citrius 2.0 data has been encountered.
	Callback when a sequence gap (packet loss) has happened on the associated Citrius 2.0 multicast feed.
close_handler closeHandler_;	Callback when the citrius_market_feed closes.