trc-market-data-client-sdk:1.0.0

This sdk will provide streaming connectivity with mdaq trc market data.

Dependencies

1. java 11 sdk
2. trc-market-data-client-sdk:1.0.0
3. com.opencsv:opencsv:5.1

Subscribing to fx market data

1. Create market data listener

```java
public class MarketDataListener implements MarketDataCallback {
  @Override
  public void onSubscriptionFailure(MarketDataSubscriber
marketDataSubscriber, SubscriptionError subscriptionError, String s) {
      System.out.printf("onSubscriptionFailure. ErrorCode:%s.
Message:%s", subscriptionError, s);
  }

  @Override
  public void onInstrumentSnapshot(MarketDataSubscriber
marketDataSubscriber, InstrumentSnapshot instrumentSnapshot) {
      System.out.println("On Data :" + instrumentSnapshot);
  }
}
```

2. Implement connection listener

```java
public class ConnectionListener implements ConnectionCallback {
    @Override
    public void onConnect(MarketDataSubscriber marketDataSubscriber) {

    }

    @Override
    public void onDisconnect(MarketDataSubscriber
marketDataSubscriber, ConnectionError connectionError, String s) {

    }

    @Override
    public void onConnectionFailure(MarketDataSubscriber
marketDataSubscriber, SubscriptionError subscriptionError, String s) {
    }
}
```

3. Subscribe for currency pairs in "onConnect" callback

```java
public class ConnectionListener implements ConnectionCallback {
  @Override
  public void onConnect(MarketDataSubscriber marketDataSubscriber) {
      System.out.println("OnConnect");
      MarketDataListener marketDataListener = new MarketDataListener();
      marketDataSubscriber.subscribeFx("CHFJPY", marketDataListener);
  }
}
```

4. Create subscriber

```java
MarketDataSubscriber subscriber =
MarketDataSubscriberFactory.createSubscriber();
```

5. Connect

```java
SslConfig sslConfig = new SslConfig("test-ks-path", "test-ks-pw",
"test-ts-path", "test-ts-pw");
subscriber.connect("192.168.5.5", 23, "test-user", "test-pw",
sslConfig, connectionListener);
```

> Since this is a test client all connection parameters will be ignored. Details about these parameters will be shared in the next release

6. Listen for data

```
On Data :InstrumentSnapshot{timestamp=2023-05-31T04:27:21.353967Z,
instrumentId='CHFJPY', bidPricePoint=PricePoint{price=153.29,
quantity=1}, askPricePoint=PricePoint{price=153.37, quantity=1}}
On Data :InstrumentSnapshot{timestamp=2023-05-31T04:27:22.308938Z,
instrumentId='CHFJPY', bidPricePoint=PricePoint{price=153.20,
quantity=1}, askPricePoint=PricePoint{price=153.36, quantity=1}}
On Data :InstrumentSnapshot{timestamp=2023-05-31T04:27:23.308795Z,
instrumentId='CHFJPY', bidPricePoint=PricePoint{price=153.09,
quantity=1}, askPricePoint=PricePoint{price=153.37, quantity=1}}
On Data :InstrumentSnapshot{timestamp=2023-05-31T04:27:24.308521Z,
instrumentId='CHFJPY', bidPricePoint=PricePoint{price=153.17,
quantity=1}, askPricePoint=PricePoint{price=153.58, quantity=1}}
On Data :InstrumentSnapshot{timestamp=2023-05-31T04:27:25.308810Z,
instrumentId='CHFJPY', bidPricePoint=PricePoint{price=153.25,
quantity=1}, askPricePoint=PricePoint{price=153.54, quantity=1}}
```

Supported currency pairs

- GBPJPY
- CHFJPY
- AUDJPY
- CADJPY
- NZDJPY
- SGDJPY
- KRWJPY
- CNHJPY
- HKDJPY
- USDJPY