

QS server output data

Data is provided in publisher/subscriber pattern.

After subscribing with using REQ/RESP pattern Server can provide the following data:

OrderBook message with up-to-date asks and bids orders containing size, price and order id.

All messages definition are located under `protos/qs_protos/Message.proto`

On the client side you should use `protos/qs_protos/Message.proto` to implement deserialization. See `client.cpp` example

Trade messages

QS server provides also trade messages with additional information. Currently supported trade types:

```
enum TradeType {  
    TradeType_ACTIVATE = 0;  
    TradeType_CHANGE = 1;  
    TradeType_DONE = 2;  
    TradeType_MATCH = 3;  
    TradeType_OPEN = 4;  
}
```

All details can be found in the `protos/qs_protos/Message.proto` file:

```

syntax = "proto2";
package qs;

enum MessageType {
    MessageType_ORDERBOOK = 0;
    MessageType_TRADE = 1;
}

enum TradeType {
    TradeType_ACTIVATE = 0;
    TradeType_CHANGE = 1;
    TradeType_DONE = 2;
    TradeType_MATCH = 3;
    TradeType_OPEN = 4;
}

message Order {
    required string order_id = 1;
    required float price = 2;
    required float size = 3;
}

message OrderBook {
    required string product_id = 1;
    repeated Order asks = 2;
    repeated Order bids = 3;
}

message Trade {
    required TradeType type = 1;
    required string product_id = 2;
    required string order_id = 3;
    optional float size = 4;
    optional float price = 5;
    optional float funds = 6;
    optional float stop_price = 7;
    optional string stop_type = 8;
    optional string order_type = 9;
    optional float funds = 10;
}

message qsMessage{
    required MessageType message_type = 1;
    oneof msg {
        Trade trade = 2;
        OrderBook order_book = 3;
    }
}

```