Data Module

This module is used to construct the data in term of dataclass to make sure that all the inputs and outputs follow this data schema.

Although there are Protobuf classes, some types do not exists. Therefore, additional types of data will be declared here.

note Note thatbase andquote is the first and the second price symbols respectively e.g. BTC/USD price rate has a base of BTC and a quote of USD. The dataclasses declaration are as follows:

from dataclasses import dataclass

@dataclass class

ReferencePriceUpdated (object): base:

int quote:

int

@dataclass class

ReferencePrice (object): pair:

str rate:

float updated_at : ReferencePriceUpdated

ReferencePriceUpdated

Attribute Type Description base integer Base resolve time quote integer Quote resolve time

ReferencePrice

Attribute Type Description pair string The token pair e.g. "BTC/USDT" rate float Price rate updated_at ReferencePriceUpdated Price updated time <u>Previous Client Module Next OBI Module</u>