

Metrics

Metric WebSocket server is a part of orderbook module and can be connected through the 6999 port. It provides the following metrics:

- Price
- Bid amount
- Ask amount
- Timestamp

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Connection

Metric WebSocket server sends the following message on WebSocket connection:

```
{
  method: "connected"
}
```

When WebSocket connection is created and opened, orderbook module sends above message.

Subscription

Subscribe to receive live metrics:

```
{
  command: "subscribe",
  payload: {
    seconds: 5
  }
}
```

WebSocket server sends metric data of the last "payload.seconds" seconds.

Response:

```
{
  method: "subscribed"
}
```

Unsubscribe from orderbook:

```
{
  command: "unsubscribe"
}
```

Response:

```
{
  method: "not_subscribed"
}
```

Metric WebSocket server sends snapshot first and then starts to send metric data.

Metric snapshot/metric updates

Snapshot:

```
{
  "type": "orderbook_metric_snapshot",
  "data": [
    {
      "symbol": "ETHBTC",
      "exchange_name": "Bitfinex",
      "bid_amount": 5887.3906,
      "ask_amount": 6329.0492,
      "price": 0.0212,
      "timestamp": 1568906909249
    },
    {
      "symbol": "ETHBTC",
      "exchange_name": "Bitfinex",
      "bid_amount": 5869.3284,
      "ask_amount": 6329.0492,
      "price": 0.0212,
      "timestamp": 1568906910250
    }
  ]
}
```

Trend metric updates:

```
{
  "type": "orderbook_metric_update",
  "data": {
    "symbol": "BTCUSD",
    "exchange_name": "Binance",
    "bid_amount": 699.8586,
    "ask_amount": 318.4904,
    "price": 10154.94,
    "timestamp": 1568713477818
  }
}
```

Timestamp in snapshot and metric updates is measured in milliseconds.

Error messages

If client sends wrong JSON format message, metric WebSocket server sends back the following message:

```
{
  method: "wrong_json"
}
```

If client sends wrong command structure, metric WebSocket server sends back the following message:

```
{
  method: "wrong_command_structure"
}
```

If client sends command which is not exist, metric WebSocket server sends back the following message:

```
{
  method: "wrong_command"
}
```