Hi Prof. Breman Thuraisingham and Mr. Alan Coman,

Here is some information about my final project.

1. Environment: CLion 2018.3.2 in Windows 10
2. You can find my CMakefile in my repo.
3. data\_generator.py is used to generate all four txt files we will need in this project: prices.txt, trades.txt, marketdata.txt, inquiries.txt.
4. I only generate 10 pieces of data in each input text file, in order to check whether the output is correct conveniently. But you can generate any volume of data you want by just changing the parameter “n” in data\_generator.py. My trading system works fine for any amount of data.
5. Before running Source.cpp, make sure you delete the old streaming.txt, positions.txt, risk.txt, executions.txt, inquiry\_results.txt, since my connector will not overwrite these text files.
6. Since I use absolute file paths, rather than relative file paths in all the output files, if you run this on your own computer, I am afraid that you have to go into each connector class to change the output file path to eliminate possible file-writing bugs.

Thank you for what you have done this semester!

Kind regards,

Zichao (David) Wang