Input Acceptor

(Disruptor RingBuffer or BlockingQ)

Matching Engine

Bid

Book

Offer

Book

MarketData Bus

(guava async event bus)

Execution Report Bus

(guava async event bus)

Market Data Engine

(ON THE PLAN)

1. Maintain a full order book

2. Maintain multi client pricing stream

Http Interface

(Spring Boot Restful Service)

FXI Interface(ON THE PLAN)

(QuickFIXJ)

OriginalOrder

OrderBookSnapshotRequest

(from MarketDataEngine, rather than from external interface-web/FIX)

Execution Report(NEW , with order id)

/matching/place\_order

Simple Market Data Engine

ignore order book delta

Simple Order Management Engine

(only keep orders from specific clients, e.g. those for latency measurement)

OrderBookSnapshotRequest

Input Acceptor

/matching/query\_order\_book

T: pickFromInputQ

T: match

T: pickFromOutputQ

/matching/query\_exec\_reports