OrderBookSnapshotRequest

Input Acceptor

(Disruptor RingBuffer or BlockingQ)

Matching Engine

*\* As a callback of Input Acceptor*

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

*\* As a callback of bus*

Simple Order Management Engine

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

*\* As a callback of bus*

Input Acceptor

/matching/query\_order\_book

T: pickFromInputQ

T: match

T: pickFromOutputQ

/matching/query\_exec\_reports