

```

1 #include <iostream>
2 #include <getopt.h>
3 #include "orderbook.h"
4
5 static const struct option long_options[] = {
6     {"verbose", no_argument, NULL, 'v'},
7     {"median", no_argument, NULL, 'm'},
8     {"midpoint", no_argument, NULL, 'p'},
9     {"transfers", no_argument, NULL, 't'},
10    {"ttt", required_argument, NULL, 'g'}
11 };
12 int main(int argc, char *argv[]) {
13     std::ios::sync_with_stdio(false);
14     std::cin.tie(0);
15     int opt;
16     bool median=false, midpoint=false, transfer=false, verbose=false;
17     std::vector<std::string> tttnames;
18     while ((opt=getopt_long(argc, argv, "vmptg:", long_options, NULL))!=EOF) {
19         switch(opt) {
20             case 'v':
21                 verbose = true;
22                 break;
23             case 'm':
24                 median = true;
25                 break;
26             case 'p':
27                 midpoint = true;
28                 break;
29             case 't':
30                 transfer = true;
31                 break;
32             case 'g':
33                 tttnames.emplace_back(optarg);
34                 break;
35             default:
36                 std::cout << "Invalid argument" << std::endl;
37         }
38     }
39     orderbook ob(midpoint, median, transfer, verbose, tttnames);
40     int ts = 0;
41     int oid = 0;
42     while (std::cin) {
43         std::string tmp;
44         std::getline(std::cin, tmp);
45         if (tmp.empty()) break;
46         order curr_order = ob.order_generate(oid, tmp);
47         oid++;
48         ob.order_execute(curr_order);
49     }
50     ob.endoftime();
51     ob.endofday();
52     return 0;
53 }

```

main.cpp

```

1 #ifndef EQUITY_H

```

```

2 #define EQUITY_H
3 #include "order.h"
4 #include <queue>
5 #include <string>
6 #include <iostream>
7 #include <limits>
8 class equity{
9     int eid;
10    std::string ename;
11    std::priority_queue<order> buyers,sellers;
12    std::vector<int> dealt;
13    int median;
14    int btime,stime,maxv,minb;
15    public:
16        equity(int eid,std::string ename):eid(eid),ename(ename),buyers(),sellers(),
            dealt(),median(-1),btime(-1),stime(-1),mintime(-1),minb(INT32.MAX),maxv(
            INT32.MIN){}
17        void addbuyer(order v){buyers.push(v);}
18        void addseller(order v){sellers.push(v);}
19        order getbuyer();
20        order getseller();
21        int sellercount(){return sellers.size();}
22        int buyercount(){return buyers.size();}
23        void adddealprice(int p);
24        int getmedian(){return median;}
25        void modify(int ts,int val,bool buy);
26        void strategyout(){
27            std::cout << "Time travelers would buy " << ename<< " at time: " << btime
                << " and sell it at time: " << stime << std::endl;
28        }
29        std::string getname(){return ename;}
30 };
31 #endif

```

equity.h

```

1 #include "equity.h"
2 #include <algorithm>
3 order equity::getbuyer()
4 {
5     order v = buyers.top();
6     buyers.pop();
7     return v;
8 }
9
10 order equity::getseller()
11 {
12     order v = sellers.top();
13     sellers.pop();
14     return v;
15 }
16
17 void equity::modify(int ts,int val, bool buy){
18     if (!buy){
19         if (val<minb){
20             mintime = ts;
21             minb = val;
22         }
23     }
24 }

```

```

23     }
24     else {
25         if (mintime!=-1&&val-minb > maxv){
26             btime = mintime;
27             stime = ts;
28             maxv = val-minb;
29         }
30     }
31 }
32 }
33 void equity::adddealtprice(int p){
34     dealt.push_back(p);
35     int a = dealt.size()/2;
36     int b = (dealt.size()-1)/2;
37     std::nth_element(dealt.begin(),dealt.begin()+a,dealt.end());
38     int aa= dealt[a];
39     std::nth_element(dealt.begin(),dealt.begin()+b,dealt.end());
40     int bb = dealt[b];
41     this->median = (aa+bb)/2;
42 }

```

equity.cpp

```

1  #ifndef CLIENT_H
2  #define CLIENT_H
3  #include <string>
4  class client{
5      int cid;
6      int income;
7      std::string cname;
8      int bought,sold;
9      public:
10         client(int cid,std::string cname,int income):cid(cid),cname(cname),income(
11             income),bought(0),sold(0){}
12         int getcid(){return cid;}
13         int getincome(){return income;}
14         int buy(int share,int val){bought+=share;income-=val;}
15         int sell(int share,int val){sold+=share;income+=val;}
16         std::string getname(){return cname;}
17         int getbought(){return bought;}
18         int getsold(){return sold;}
19 };
20 #endif

```

client.h

```

1  #ifndef ORDER_H
2  #define ORDER_H
3  class order{
4      int oid;
5      int cid,eid;
6      bool buy;
7      int share;
8      int duration,ts;
9      int price;
10     public:
11         friend bool operator<(const order &a,const order &b);

```

```

12         order(int oid, int cid, int eid, bool buy, int share, int duration, int ts, int
13             price):
14             oid(oid), cid(cid), eid(eid), buy(buy), share(share), duration(duration), ts(
15                 ts), price(price){}
16         void doneshare(int val){share-=val;}
17         int getoid(){return oid;}
18         int getcid(){return cid;}
19         int geteid(){return eid;}
20         bool getbuy(){return buy;}
21         int getduration(){return duration;}
22         int getprice(){return price;}
23         int getshare(){return share;}
24         int getts(){return ts;}
25     };
26
27     bool operator< (const order &a, const order &b);
28 #endif

```

order.h

```

1 #ifndef ORDER_H
2 #define ORDER_H
3 class order{
4     int oid;
5     int cid, eid;
6     bool buy;
7     int share;
8     int duration, ts;
9     int price;
10 public:
11     friend bool operator< (const order &a, const order &b);
12     order(int oid, int cid, int eid, bool buy, int share, int duration, int ts, int
13         price):
14         oid(oid), cid(cid), eid(eid), buy(buy), share(share), duration(duration), ts(
15             ts), price(price){}
16     void doneshare(int val){share-=val;}
17     int getoid(){return oid;}
18     int getcid(){return cid;}
19     int geteid(){return eid;}
20     bool getbuy(){return buy;}
21     int getduration(){return duration;}
22     int getprice(){return price;}
23     int getshare(){return share;}
24     int getts(){return ts;}
25 };
26
27 bool operator< (const order &a, const order &b);
28 #endif

```

order.h

```

1 #include "order.h"
2 bool operator< (const order &a, const order &b){
3     if (a.buy){
4         if (a.price==b.price) return a.oid>b.oid;
5         return a.price<b.price;
6     }

```

```

7     if (a.price==b.price) return a.oid>b.oid;
8         return a.price>b.price;
9 }

```

order.cpp

```

1 #ifndef ORDERBOOK.H
2 #define ORDERBOOK.H
3 #include <vector>
4 #include <unordered_map>
5 #include <string>
6 #include "equity.h"
7 #include "client.h"
8 class orderbook{
9     std::unordered_map<std::string, int> ename, cname;
10    std::priority_queue<std::string, std::vector<std::string>, std::greater<std::
        string>> ordered_ename, ordered_cname;
11    std::vector<equity> equities;
12    std::vector<client> clients;
13    std::vector<std::string> tttnames;
14    bool midpoint, median, transfer, verbose;
15    int timestamp, income, transferred, completed, cshare;
16    public:
17        order_generate(int oid, std::string line);
18        orderbook(bool midpoint, bool median, bool transfer, bool verbose, std::vector<
            std::string> tttnames):
19            midpoint(midpoint), median(median), transfer(transfer), verbose(verbose),
            tttnames(tttnames),
20            ename(), cname(), ordered_ename(), ordered_cname(), equities(), clients(),
            timestamp(0), income(0), transferred(0), completed(0), cshare(0){}
21        void order_execute(order_neworder);
22        void endofday();
23        void endoftime(int ts=-1);
24        int getts(){return timestamp;}
25    };
26 #endif

```

orderbook.h

```

1 #include "orderbook.h"
2 #include <sstream>
3 #include <iostream>
4
5 #define MIN(a,b) a<b?a:b
6
7 order_orderbook::order_generate(int oid, std::string line){
8     std::stringstream sin(line);
9     std::string tmp;
10    int cid, share, duration, price, eid, ts;
11    bool buy;
12    sin >> tmp;
13    ts = std::stoi(tmp);
14    if (ts>timestamp) endoftime(ts);
15    sin >> tmp;
16    if (cname.find(tmp)==cname.end()){
17        ordered_cname.push(tmp);
18        cid = cname.size();

```

```

19         cname[tmp] = cid;
20         clients.emplace_back(cid, tmp, 0);
21     }
22     else cid = cname[tmp];
23     sin >> tmp;
24     buy = (tmp=="BUY");
25     sin >> tmp;
26     if (ename.find(tmp)==ename.end()){
27         ordered_ename.push(tmp);
28         eid = ename.size();
29         ename[tmp] = eid;
30         equities.emplace_back(eid, tmp);
31     } else eid = ename[tmp];
32     sin >> tmp;
33     price = std::stoi(tmp.substr(1));
34     sin >> tmp;
35     share = std::stoi(tmp.substr(1));
36     sin >> tmp;
37     duration = std::stoi(tmp);
38     if (duration!=-1) duration+=ts;
39     sin.clear();
40     return order(oid, cid, eid, buy, share, duration, ts, price);
41 }
42
43 void orderbook::order_execute(order neworder){
44     equity &eq = this->equities[neworder.geteid()];
45     eq.modify(timestamp, neworder.getprice(), neworder.getbuy());
46     client &c1 = this->clients[neworder.getcid()];
47     if (neworder.getbuy()){
48         while (neworder.getshare()!=0){
49             if (eq.sellercount()==0){
50                 if (neworder.getduration()==-1||neworder.getduration()>this->
                    timestamp)
51                     eq.addbuyer(neworder);
52                 //eq.modify(timestamp);
53                 return;
54             }
55             order seller = eq.getseller();
56             while (seller.getduration()!=-1&&seller.getduration()<=this->timestamp)
57                 {
58                     if (eq.sellercount()==0){
59                         if (neworder.getduration()==-1||neworder.getduration()>this->
                            timestamp)
60                             eq.addbuyer(neworder);
61                         //eq.modify(timestamp);
62                         return;
63                     }
64                     seller = eq.getseller();
65                 }
66             client &c2 = this->clients[seller.getcid()];
67             if (seller.getprice()<=neworder.getprice()){
68                 int dshare = MIN(seller.getshare(), neworder.getshare());
69                 seller.doneshare(dshare);
70                 neworder.doneshare(dshare);
71                 int commision = seller.getprice()*dshare/100;
72                 this->income+=2*commision;
73                 c2.sell(dshare, seller.getprice()*dshare);
74                 c1.buy(dshare, seller.getprice()*dshare);

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74         this->transferred+=seller.getprice()*dshare;
75         this->completed++;
76         this->cshare+=dshare;
77         eq.adddealtprice(seller.getprice());
78         if (this->verbose)
79             std::cout << c1.getname() << " purchased " << dshare << " shares
              of " << eq.getname() << " from " << c2.getname() << " for $
              " << seller.getprice() << "/share" << std::endl;
80     }
81     else{
82         eq.addseller(seller);
83         if ((neworder.getduration()==-1||neworder.getduration()>this->
            timestamp)&&(neworder.getshare()!=0))
84             eq.addbuyer(neworder);
85             //eq.modify(timestamp);
86             return;
87     }
88     if ((seller.getduration()==-1||seller.getduration()>this->timestamp)&&(
        seller.getshare()!=0))
89         eq.addseller(seller);
90 }
91 if ((neworder.getduration()==-1||(neworder.getduration()>this->timestamp&&
        neworder.getduration()!=neworder.getts()))&&(neworder.getshare()!=0))
92     eq.addbuyer(neworder);
93 }
94 else {
95     while (neworder.getshare()!=0){
96         if (eq.buyercount()==0){
97             if (neworder.getduration()==-1||neworder.getduration()>this->
                timestamp)
98                 eq.addseller(neworder);
99                 //eq.modify(timestamp);
100                 return;
101         }
102         order buyer = eq.getbuyer();
103         while (buyer.getduration()!=-1&&buyer.getduration()<=this->timestamp) {
104             if (eq.buyercount()==0){
105                 if (neworder.getduration()==-1||neworder.getduration()>this->
                    timestamp)
106                     eq.addseller(neworder);
107                     //eq.modify(timestamp);
108                     return;
109             }
110             buyer = eq.getbuyer();
111         }
112         client &c2 = this->clients[buyer.getcid()];
113         if (neworder.getprice()<=buyer.getprice()){
114             int dshare = MIN(buyer.getshare(),neworder.getshare());
115             buyer.doneshare(dshare);
116             neworder.doneshare(dshare);
117             int commision = buyer.getprice()*dshare/100;
118             this->income+=2*commision;
119             c2.buy(dshare,buyer.getprice()*dshare);
120             c1.sell(dshare,buyer.getprice()*dshare);
121             this->transferred+=buyer.getprice()*dshare;
122             this->completed++;
123             this->cshare+=dshare;
124             eq.adddealtprice(buyer.getprice());

```

```

125         if (this->verbose)
126             std::cout << c2.getname() << " purchased " << dshare << " shares
              of " << eq.getname() << " from " << c1.getname() << " for $
              " << buyer.getprice() << "/share" << std::endl;
127     }
128     else {
129         eq.addbuyer(buyer);
130         if (neworder.getduration()==-1||neworder.getduration()>this->
            timestamp)
131             eq.addseller(neworder);
132         //eq.modify(timestamp);
133         return;
134     }
135     if ((buyer.getduration()==-1||buyer.getduration()>this->timestamp)&&(
        buyer.getshare()!=0))
136         eq.addbuyer(buyer);
137     }
138     if ((neworder.getduration()==-1||(neworder.getduration()>this->timestamp&&
        neworder.getduration()!=neworder.getts()))&&(neworder.getshare()!=0))
139         eq.addseller(neworder);
140     }
141     //eq.modify(timestamp);
142 }
143
144 void orderbook::endofday(){
145     std::cout << "——End of Day——\nCommission Earnings: $" << this->income << "\
        nTotal Amount of Money Transferred: $" << this->transferred << "\nNumber of
        Completed Trades: " << this->completed << "\nNumber of Shares Traded: " <<
        this->cshare << std::endl;
146     if (this->transfer){
147         while (!(this->ordered_cname.empty())){
148             std::string na = ordered_cname.top();
149             ordered_cname.pop();
150             client cl = this->clients[cname[na]];
151             std::cout << na << " bought " << cl.getbought() << " and sold " << cl.
                getsold() << " for a net transfer of $" << cl.getincome() << std::
                endl;
152         }
153     }
154     for (auto t:tttnames){
155         equity eq = equities[ename[t]];
156         eq.strategyout();
157     }
158 }
159
160 void orderbook::endoftime(int ts){
161     //for (auto &t:equities) t.modify(timestamp);
162     if (this->median){
163         std::priority_queue<std::string, std::vector<std::string>, std::greater<std::
            string>> newname(this->ordered_ename);
164         while (!(newname.empty())){
165             std::string na = newname.top();
166             newname.pop();
167             equity eq = this->equities[ename[na]];
168             int me = eq.getmedian();
169             if (me>=0){
170                 std::cout << "Median match price of " << na << " at time " <<
                    timestamp << " is $" << me << std::endl;

```



```

171     }
172   }
173 }
174 if (this->midpoint){
175   std::priority_queue<std::string, std::vector<std::string>, std::greater<std::
176     string>> newname(this->ordered_ename);
177   while (!newname.empty()){
178     std::string na = newname.top();
179     newname.pop();
180     equity eq = this->equities[ename[na]];
181     if (eq.buyercount()==0||eq.sellercount()==0)
182       std::cout << "Midpoint of " << na << " at time " << timestamp << "
183         is undefined" << std::endl;
184   else{
185     order bu = eq.getbuyer();
186     bool quit=false;
187     while (bu.getduration()!=-1&&bu.getduration()<=this->timestamp){
188       if (eq.buyercount()==0){
189         std::cout << "Midpoint of " << na << " at time " <<
190           timestamp << " is undefined" << std::endl;
191         quit=true;
192         break;
193       }
194       bu = eq.getbuyer();
195     }
196     if (quit) continue;
197     order se = eq.getseller();
198     while (se.getduration()!=-1&&se.getduration()<=this->timestamp){
199       if (eq.sellercount()==0){
200         std::cout << "Midpoint of " << na << " at time " <<
201           timestamp << " is undefined" << std::endl;
202         quit = true;
203         break;
204       }
205       se = eq.getseller();
206     }
207     if (quit) continue;
208     int mp = (bu.getprice()+se.getprice())/2;
209     eq.addbuyer(bu);
210     eq.addseller(se);
211     std::cout << "Midpoint of " << na << " at time " << timestamp << "
212       is $" << mp << std::endl;
213   }
214 }
215 }
216 if (ts!=-1)
217   timestamp = ts;
218 else timestamp++;
219 }

```

orderbook.cpp