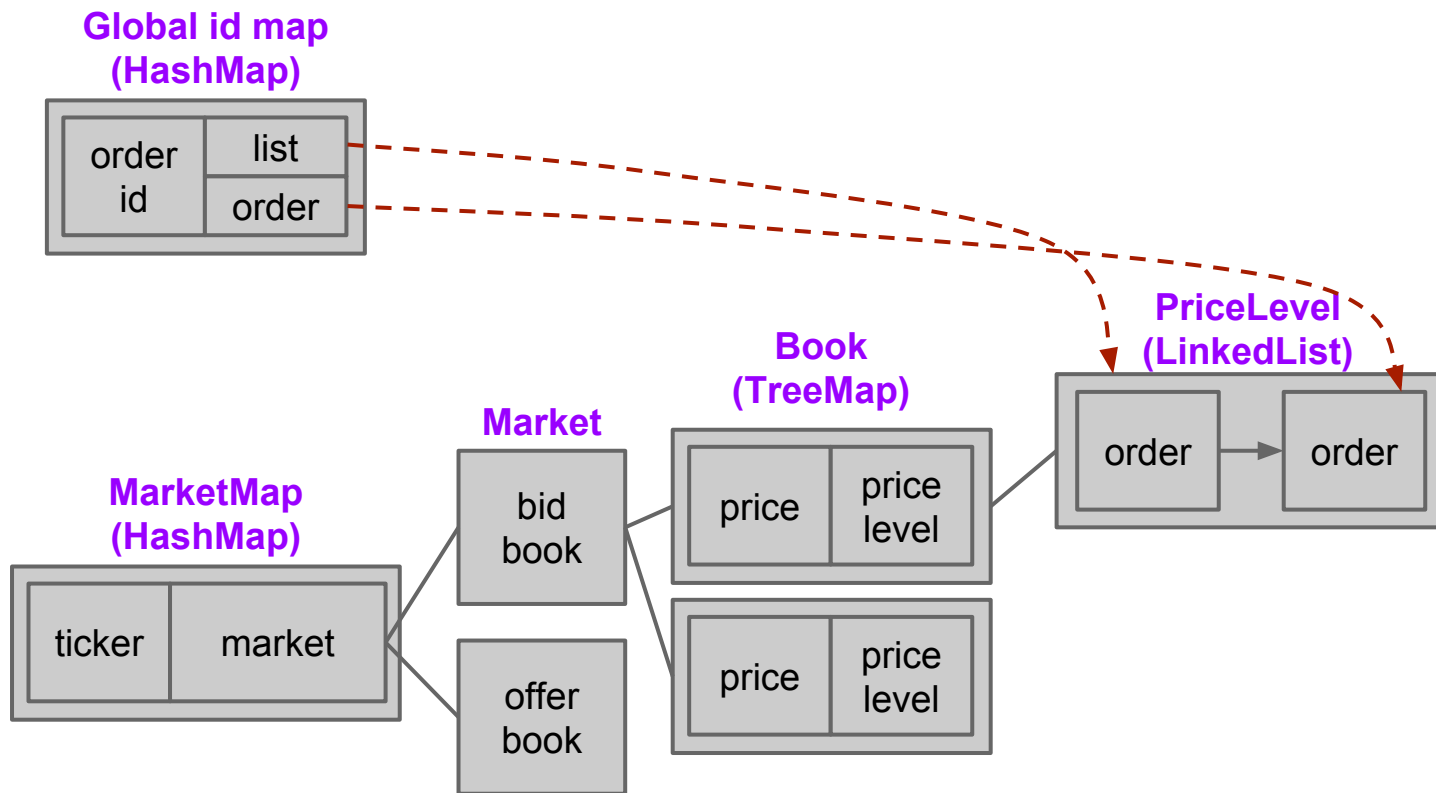


Choosing data structure

- We can find the bid and offer books for a specific ticker using a HashMap
- For a given book - bid or offer - we want something that allows us to quickly add - or, when orders are canceled or filled, remove - new price levels
- We want to be able to traverse from any price level to higher price levels if necessary
 - We have to be able to do that if one price level is completely exhausted by a sweeping order
 - As discussed in class, we can always place all of the orders at all price levels in a linked list, but then we wouldn't be able to quickly add or delete new price levels
- Within a price level, we want to be able to traverse all resting orders
- We also want to be able to get to an order quickly, using its id as a key

OrderBook assignment data structures



OrderBook assignment data structures - alternative

