

How to Build:

- I built my source code with maven with the given pom.xml file with the following command:
 - mvn clean compile assembly:single

How to Run:

- The build command generates a jar file. It can be executed with:
 - java -jar hw1-1.0-jar-with-dependencies.jar

Explanations:

- I implemented OEMS Application as a CLI.
- It supports the following commands:
 - Help
 - TopOfBook <Symbol>
 - DepthOfBook <Symbol> <Depth>
 - Order <Type> <Symbol> <Side> <TimeInForce> <Quantity> <Price>
 - Status <Id>
 - Cancel <OrigId> <Symbol> <Side>
 - Replace <OrigId> <Type> <Symbol> <Side> <TimeInForce> <Quantity> <Price>
 - TWAP <Type> <Symbol> <Side> <TimeInForce> <Quantity> <Price> <Interval> <Count>
 - Incomings
 - All messages coming from Market can be seen here.
 - Exit
- When user enters a command, he/she does not directly see the result but sees the all incoming messages when he/she enters Incomings command.
- OEMSSettings.txt file should be at the running path.
- FIX42.xml file also can be needed to be at the running path but I am not sure.
- TWAP time interval is in seconds. It makes the first order immediately.
- I have assumed that some set of parameters will come with incoming messages, for example: status for execution report. Thus, some of the parameters you are sending may not be showed properly.
- Some example commands:

- Order MARKET IBM SELL GOOD_TILL_DATE 1 1
- List
- Status 1
- Cancel 1
- Incomings
- TopOfBook IBM
- DepthOfBook IBM 3