filter.filter.other.vi:3270001
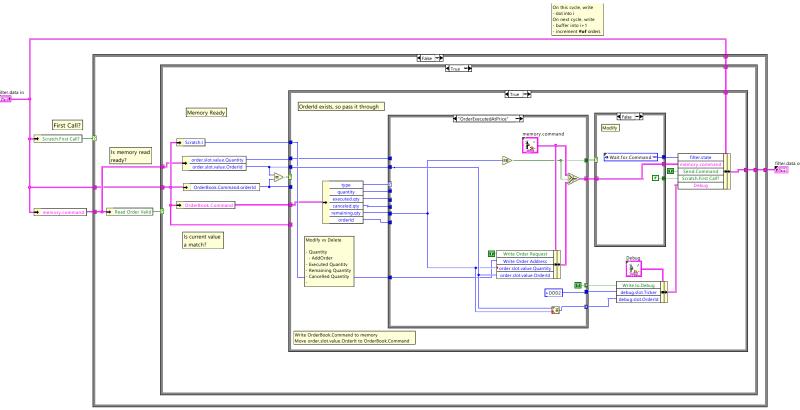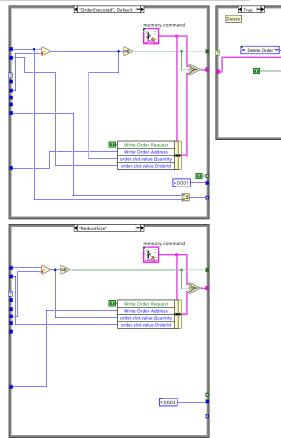D:\work\fpganow\Market.Data.Filter\fpga\filter.filter.other.vi
Last modified on 3/20/2024 at 10:17 PM
Printed on 4/29/2024 at 8:08 PM

On this cycle, write
- slot into i
On next cycle, write
- buffer into i+1
- increment **#of** orders

filter.data in

First Call?
Scratch.First Call?

Memory Ready

Is memory read
ready?

Scratch.I

order.slot.value.Quantity
order.slot.value.OrderId

OrderBook.Command.orderId

memory.command

Read Order Valid

Is current value
a match?

OrderId exists, so pass it through

"OrderExecutedAtPrice"

memory.command

Modify

Wait.for.Command

filter.state
memory.command
Send.Command
Scratch.First Call?
Debug

filter.data out

type
quantity
executed.qty
canceled.qty
remaining.qty
orderId

OrderBook.Command

Modify vs Delete
- Quantity
  - AddOrder
- Executed Quantity
- Remaining Quantity
- Cancelled Quantity
-

Write Order Request
Write Order Address
order.slot.value.Quantity
order.slot.value.OrderId

Debug

Write.to.Debug
debug.slot.Ticker
debug.slot.OrderId

DDD2

Write OrderBook.Command to memory
Move order.slot.value.OrderIt to OrderBook.Command

"OrderExecuted", Default

memory.command

Write Order Request
Write Order Address
order.slot.value.Quantity
order.slot.value.OrderId

DDD1

Delete

Delete Order

"ReduceSize"

memory.command

Write Order Request
Write Order Address
order.slot.value.Quantity
order.slot.value.OrderId

DDD3

filter.filter.other.vi:3270001
D:\work\fpganow\Market.Data.Filter\fpga\filter.filter.other.vi
Last modified on 3/20/2024 at 10:17 PM
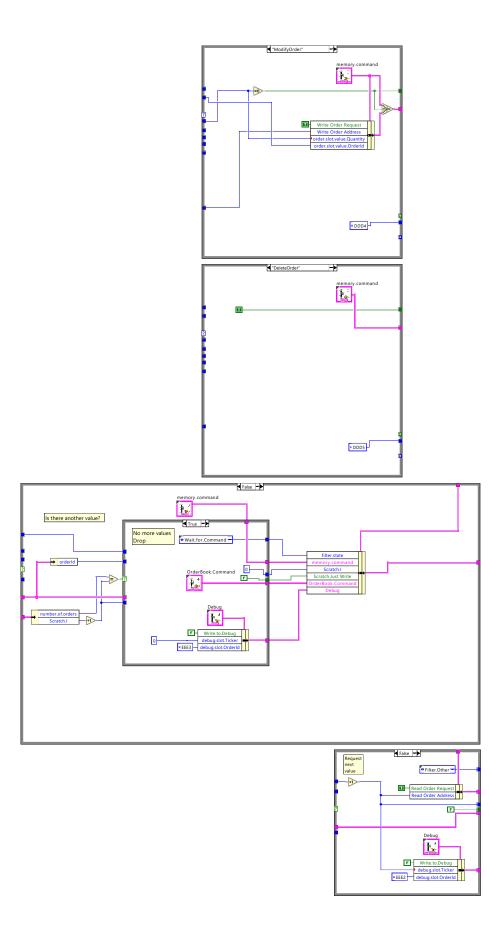Printed on 4/29/2024 at 8:08 PM

"ModifyOrder"

memory.command

Write Order Request
Write Order Address
order.slot.value.Quantity
order.slot.value.OrderId

DDD4

"DeleteOrder"

memory.command

DDD5

False

memory.command

Is there another value?

No more values
Drop

True

Wait.for.Command

orderId

OrderBook.Command

0

filter.state
memory.command
Scratch.I
Scratch.Just Write
OrderBook.Command
Debug

number.of.orders
Scratch.I

Debug

Write.to.Debug
debug.slot.Ticker
debug.slot.OrderId

0

EEE3

False

Request
next
value

Filter.Other

Read Order Request
Read Order Address

Debug

Write.to.Debug
debug.slot.Ticker
debug.slot.OrderId

EEE2

filter.filter.other.vi:3270001
D:\work\fpganow\Market.Data.Filter\fpga\filter.filter.other.vi
Last modified on 3/20/2024 at 10:17 PM
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False

Waiting for Memory
Read

Clear memory read to prevent
multiple reads coming in

memory.command

memory.command

True

Debug

Write.to.Debug
debug.slot.Ticker
debug.slot.OrderId

OrderBook.Command.orderId

Request 1st Order

memory.command

Filter.Other

Debug
filter.state
Scratch.I
Scratch.Mode
Scratch.First Call?
memory.command
Scratch.Just Write
Send.Command

If no Orders exist
Drop the message

Read Order Request
Read Order Address

number.of.orders

Wait.for.Command

filter.state