

Homework IV

April 27, 2013

In this homework we are going to implement an exchange as discussed in the class. In order to help you, I have prepared an iterator that you can use to pull messages. Your submission should include **JavaDocs** for your program. In addition, you should have a class called **Runner**. This class should replay the supplied iterator and after processing every message, should print the top of the book. Also, in case of a trade, you should print a line in the following format "Order xxx traded with order yyy" where xxx, and yyy are the order ids. You should also have a class called **SilentRunner** which will replay the iterator but will not print anything to screen, and hence will ensure that no time is spent on anything but processing. This class will be used for efficiency testing. At the end of the program no matter how it runs you should print the state of the book in the following format **price,bid/ask,size** where price is to two decimal places and size is an int.