

Readme:

All the module files are put in a single MatchingEngine directory for easy of compile and run. Otherwise each module can be a separate directory.

Framework is ready, it can be plugged in to live feed as well as offline feed via file.

Note: Please put a semi-colon ";" at the end of query please

Like,

OrderCounts;DVAM1;

BiggestBuyOrders;DVAM1;3;

BiggestSellOrders;DVAM1;3;

BestSellAtTime;DVAM1;15:30:00;

BestBuyAtTime;DVAM1;15:30:00;

OrderCounts;DVAM2;

How to run the program:

In the MatchingEngine directory

- 1) Run "make all"
- 2) Run ./matchingEngine test.csv

sandeeppondmati@Sandeeps-iMac OrderBook % ./matchingEngine test.csv

Started Core:

OrderCounts;DVAM1;

Total Number of Orders for DVAM1 in the Book:25803

BiggestBuyOrders;DVAM1;3;

3 big volume Buy orders for DVAM1 in the Book are:

13:48:51.200015;2860614;DVAM1;39.000000;Buy;1779

12:13:41.160000;2852853;DVAM1;32.100000;Buy;1344

12:08:49.040002;2852462;DVAM1;33.200000;Buy;1233

BiggestSellOrders;DVAM1;3;

3 big volume Sell orders for DVAM1 in the Book are:

12:37:51.680004;2854801;DVAM1;32.600000;Sell;999

14:00:20.290011;2861550;DVAM1;37.900000;Sell;999

14:41:02.620017;2864836;DVAM1;39.000000;Sell;999

BestSellAtTime;DVAM1;15:30:00;

Best Sell price and volume for DVAM1 in the Book at 15:30:00 is 35.700000 and 1464 respectively

BestBuyAtTime;DVAM1;15:30:00;

Best Buy price and volume for DVAM1 in the Book at 15:30:00 is 39.200000 and 1217 respectively

OrderCounts;DVAM2;

Total Number of Orders for DVAM2 in the Book:2533

BiggestBuyOrders;DVAM2;3;

3 big volume Buy orders for DVAM2 in the Book are:

10:06:27.170010;2842555;DVAM2;11.700000;Buy;984

10:29:02.760006;2844362;DVAM2;14.300000;Buy;976
10:59:01.089997;2846772;DVAM2;14.000000;Buy;961

BiggestSellOrders;DVAM2;3;

3 big volume Sell orders for DVAM2 in the Book are:

13:31:10.110007;2859154;DVAM2;11.000000;Sell;977

13:10:57.900007;2857489;DVAM2;10.000000;Sell;964

13:22:57.200007;2858486;DVAM2;9.600000;Sell;951

BestSellAtTime;DVAM2;15:00:00;

Best Sell price and volume for DVAM2 in the Book at 15:00:00 is 6.400000 and 7 respectively

BestBuyAtTime;DVAM2;15:38:27;

Best Buy price and volume for DVAM2 in the Book at 15:38:27 is 1.300000 and 143 respectively

Stopped Core:

sandeeppondomati@Sandeeps-iMac OrderBook %

How to run the tests (tests are inTimePriceOrderBookImplTest.cpp

:

In the MatchingEngine/tests directory

3) Run "make all"

4) Run ./matchingEngineTest

Sample Output:

sandeeppondomati@Sandeeps-iMac tests % ./matchingEngineTest

Running: test_book_new_sell_orders

End: test_book_new_sell_orders

sandeeppondomati@Sandeeps-iMac tests %