True Partner Education

Trading Architectures (DMA/Co-location/Sponsored Access)

Contents of the course are as follows:

Exchange Architecture
- The building blocks for an exchange application
- The purpose of the components
- The effect of choosing for a certain protocol or message format
  - Message formats in use
  - Protocols used
- Exchange infrastructure components
  - Network
  - Servers
  - Virtual Interface Architecture (Infiniband)

- Dataflow in the exchange system
- Automated Trading Systems (ATS) / Trading Platforms (TP) and where to find them
  - OMX
  - Millennium Exchange
  - Eurex
  - Xetra
  - Liffe
- The future of Automated Trading Systems / Trading Platforms

Trading Architecture
- Components in a trading application
- The purpose of the components
- Distributed vs. Autonomous computing
- Of support tools and programs
- Automated trading applications
- The hardware to support the trading
- The future of Trading Applications

Building for profit
- Trading Strategy
- Venue Type
- Where to have your systems (office, co-located, proximity)
- How to connect to the exchange
  - DMA/ Naked Access
  - Member Access
  - Sponsored Access

Maintaining for profit
- Optimization of software
- Optimization of hardware
- New technologies
- Better / Faster / Smarter what's important and where to draw the line

Literature
- Network + Guide to Networks (Tamara Dean)
- Enterprise Network Testing (Andy Sholomon, Tom Kunath)
- Top-Down Network Design (Priscilla Oppenheimer)
- TPE Trading Networks syllabus

All courses will include the use of professional trading and analysis software. The hands-on training environment will allow the participant to experience a real-time trading environment on our virtual exchange. This enables the inclusion of Trading Games (either click trading, position management or running your own algorithm) into the course curriculum.

www.tpedu.hk

Being a True Partner

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