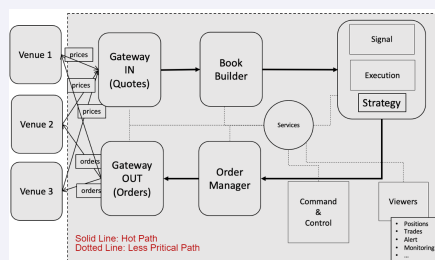


HFT Overall Workflow

- * Get the data (market updates) from the exchange
- * Make a decision based on this data
- * Send orders to the exchange
- * Collect answers from the exchange (canceled, rejected, filled, or partially filled)
- * Compute metrics measuring the performance of your portfolio (such as profit and loss, risk metrics, or information about the different processes of the trading system).

Trading System Architecture



Trading System Architecture

Gateway In Ensure the communication between the trading system and the venues

Book Builder Will build the limit order book from the data collected from Gateways

Strategy Will send the order to the venues through the Order Manager

Order Manager is responsible for collecting all the orders coming from the strategies of the system and keeps track of the life cycle of the orders

Gateway Out Sends orders to the venues

Viewers are critical in algo trading because they provide a status of all system components, orders, trades, and the metrics you consider important to monitor your trading strategies

Command Line and Tools are in charge of starting the components of the system

C

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Not published yet.

Last updated 24th February, 2023.

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