## **High Frequency Trading acceleration using FPGAs**

## Team name: Accelerated

Ariel Faria (<u>af2791@columbia.edu</u>) Michelle Valente (<u>ma3360@columbia.edu</u>) Utkarsh Gupta (<u>ug2121@columbia.edu</u>) Veton Saliu (<u>vs2519@columbia.edu</u>)

High Frequency Trading (HFT) has received a lot of attention over the past years and has become an increasingly important element of financial markets. The term HFT describes a set of

techniques within electronic trading of stocks and derivatives, where a large number of orders are injected into the market at sub-millisecond round-trip execution times.

For our project we are considering working on Maxeler's high throughput MPT hardware and utilize their MaxCompilerMPT framework to get market data in through the board, save it to disk and shoot the order data out. Through the project we want to increase the throughput and reduce the latency, which are of critical importance in HFT.

David Lariviere has offered to provide the necessary guidance and support for the project.