

Specialist Performance Engineering for High Frequency Trading

The Test People:

For over 3 years The Test People (TTP) have been working within the High Frequency Trading sector providing performance improvement services to a number of clients. By utilising our experience in Performance Engineering and through the development of specialised Performance Testing Tools we have assisted our clients by providing the following:

- ✦ Performed performance engineering on a new CDS trading platform improving response times by 500%
- ✦ Advice on the reengineering of the middle office application to allow for a trading platform load increase
- ✦ The performance engineering of a financial fixed odds betting product
- ✦ Creation of cost efficient test engines for the simulation of incoming and outgoing market data feeds
- ✦ Creation of performance engineering platforms, that utilise current load injection capability or rental of TTPs based injector farm where appropriate to reduce capital investment
- ✦ Creation of bespoke application performance testing tools that traditional tool vendors unable to support
- ✦ Increased performance by identifying issues and making improvements in multiple HFT solutions
- ✦ Successful delivery of full life cycle testing projects for the UK's leading execution only share dealing service
- ✦ Advised on the specification of performance engineering environments
- ✦ Advised on functional and automated testing for live application issues to ensure business continuity
- ✦ The project management and delivery of a brand new Push solution

TTP have been working with the UK's leading execution only share dealing service and were engaged to perform a full review of the existing test processes. Following the successful delivery of the review TTP have involved all stakeholders in the development process to implement a series of test process improvements across both the functional and non-functional test areas.

Non-functional improvements have focused on the specification of an appropriate performance engineering environment reflecting the true load that is placed upon the systems. This includes investigation into the 30 different 3rd party market data feeds and clearing and settlement processes which account for the major load on the system.

The TTP solution enables clients to gain significantly more confidence in their production systems by utilising performance engineering skills and architectural advice, whilst improving the quality of their applications and allowing faster release cycles within a budget controlled environment. (A recent solution for example, enabled testing progress that harnessed the cloud to increase load test capability exponentially at low cost).

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