ALGO-LOGIC. AMD

AMD ALVEO™ U50 WITH HLS
FPGA Accelerated CME Tick-to -Trade

INTRODUCTION

Algo-Logic Systems' 5th generation FPGA accelerated Gateware Defined Networking® (GDN) CME Tick-To- Trade (T2T) System is a sub-500 nanosecond trading solution. It supports all CME Group exchanges including CBOT, COMEX, and NYMEX. The solution is built using Algo-Logic Systems' internally developed, pre-built IP cores that significantly reduce time-to-market and provide flexibility for customizations.
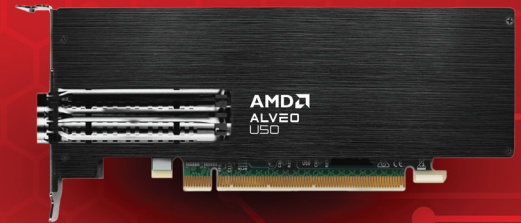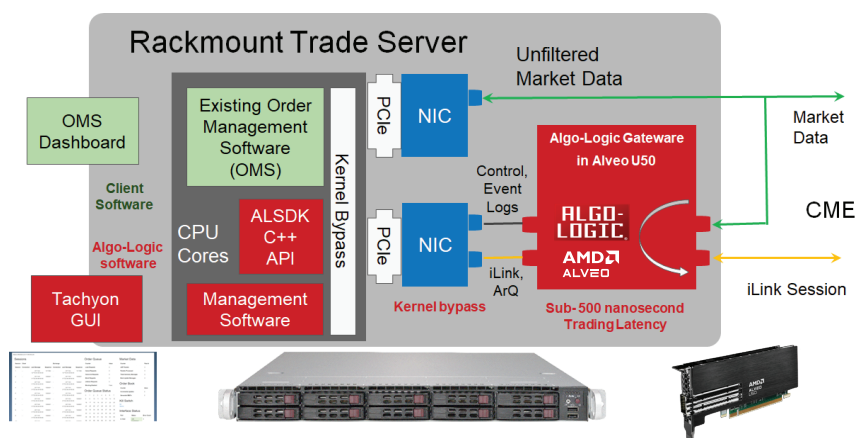
KEY BENEFITS

Built for Performance & Efficiency

> Ultra Low Tick-to-Trade Latency of <500nsec

> Quote Cancell000ation

> On Fill Triggers

> Turbo Spreading

> Supports customized Triggers through HLS utilization

> Fast Time to Market

> C++ API and control software

AMD ADVANTAGE

> Industry Leading Low Latency

> Fast Time to Deployment

> Augments existing Order Managment System

> High level Synthesis (HLS) enables customize Triggers

SOLUTION OVERVIEW

The Algo-Logic's CME Tick-to-Trade System built on the AMD Alveo™ U50

CME TICK-TO-TRADAE SYSTEM FEATURES AND BASE SPECIFICATIONS

FPGA Accelerated Trading	Multi-leg turbo spreading, quote cancel, and on fill triggers
Pre-Built IP Cores	CME Feed Handler, CME Futures & Options Order Book, 10G TCP Endpoint, ULL 10GE PHY+MAC
Multicast Channels for Market Data	Up to 16
Order Book Configuration	20 security IDs with L2 snapshots containing BBO, all 10 book levels
FIX Sessions and Order Queues	32 and 64 respectively, with 2 Kbyte per queue message size limit
Turbo Spreading in Logic	Fast arbitrage across multiple legs
Configurable Number of lean Legs	2 with full support for quoting one or two legs of a spread or strategy
Logging and Event Notifications	FIX logs, Raw Market Data logs, CME Order Book BBO, Trigger events
FPGA Device and Platform	AMD UltraScale+ with 10 Gbps Ethernet on Alveo U 50
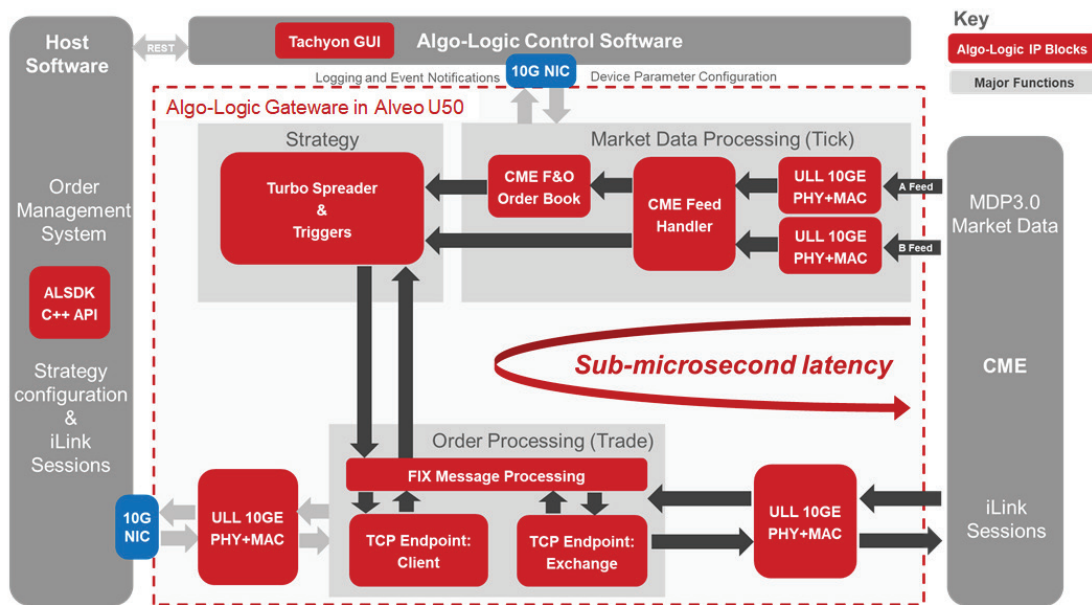
TAKE THE NEXT STEP

Learn more about **AMD Alveo™ Accelerators**
Learn more about – **www.algo-logic.com**
Reach out to Algo-Logic Sales – **sales@algo-logic.com**