

Sprint 1 Plan

LEEPS Financial Markets Platform

Sprint completed on February 15, 2019.

Goal

To first be able to read the client's input and run it to Exchange, get output from exchange server and save it, and keep track of client's shares and cash.

Tasks

- **[8]** As a developer, I want to read and discuss the fundamental readings for the project: “Flash Boys” by Michael Lewis. (10 hr)
- **[13]** As a developer, I want to read and discuss more general papers in finance or experimental finance:
 - “The High-Frequency Trading Arms Race: Frequent Batch Auctions as a market design response” by E. Budish, P. Cramton, J. Shim. (10 hr)
 - “Experiments in High-Frequency Trading: Testing the Frequent Batch Auction” by E. M. Aldrich and K. Lopez Vargas. (10 hr)
- **[5]** As a developer, I want to learn how to communicate with the market engine using the OUCH protocol. (10 hr)
- **[3]** As a developer, I want to translate the market responses and parse output data from market. (8 hr)
- **[8]** As a developer, I want to build a simple agent that can send orders from the OUCH client to the OUCH server and trade automatically.
 - Parsing functions for input (4 hr)
 - Set up wallet structure (4 hr)
 - Receive and parse output— Communication with another file for output (exchange.py line 116) goes into wallet, communicate wallet with client, then client goes to exchange (4 hr)
 - Update wallet for buying and selling (4 hr)
 - Cash limitation for purchases (4 hr)
 - Add or withdraw cash (4 hr)

Team Roles

- Francisco Braga: Developer
- Jan Rybojad: Developer (Scrum Master)
- Mary Chern: Developer (Product Owner)
- Minh Anh Nguyen: Developer

- Megan Wu: Developer
- Wen Bin Yu: Developer

Initial Task Assignment

- Francisco Braga
 - Finish readings and understand the available code
- Jan Rybojad
 - Finish readings and understand the available code
- Mary Chern
 - Finish readings and understand the available code
- Minh Anh Nguyen
 - Finish readings and understand the available code
- Megan Wu
 - Finish readings and understand the available code
- Wen Bin Yu
 - Finish readings and understand the available code

Initial Burnup Chart

https://docs.google.com/spreadsheets/d/1a31oq4UoCUNJ_PPgFQ-EFMkojoZ7K4zJXEcbBlqMtSA/edit#gid=0

Initial Scrum Board

<https://trello.com/b/nQ1j0asm/sprint-1>

Scrum Times

BE 316, Tues 5:30pm
E2 419, Wed 5:00pm
BE 316, Thurs 5:50pm