The purpose of this study was to investigate an open source Marketcetera Automated Trading Platform, document its components and prove the usefulness of the results making an enhancement to the software under consideration. Development of the connection to the InterContinental Exchange was chosen to provide the proof of the claim as the task both challenging enough and beneficial for the company supervising this research.

The study was conducted in two phases. The first one was devoted to the investigation of the platform architecture and working mechanisms using the best practices of working with the significant amount of code. Both top-down and bottom-up code reading methods were applied here. For the second phase an experiment was chosen as the research method. The aim of the experiment was to develop the working exchange connection based on the outcome of the previous phase.

As the result of the research a detailed description of the platform was made. With the help of the obtained knowledge the adapter for establishing the connection with the InterContinental Exchange was developed and put into daily trading usage providing the significant benefit for the company.

Based on the information obtained in this research it is possible to carry out new development tasks inside the company. Moreover the methods used in this study could be in future used in other similar cases.

Keywords: Trading platform, ATP, DMA, Broker Adaptor, Open Source, Marketcetera, RCP, QuickFIX/J, ActiveMQ, XML