

Code of Ethics

Overarching Principle

To research and develop the basic methods and techniques utilized by the initial research and development in increasing performance of systems handling financial market data in a way that conforms to the standards of society and the law.

1. Law and Regulation

Canon: ***The team shall strive to uphold the law in all design practices software development processes. Local and state laws as well as compliance with The Association for Computing Machinery (ACM) and The Institute of Electrical and Electronics Engineers (IEEE) code of ethics in experimentation and proposed implementation shall be held in the highest regard. The team shall strive to conform to the reporting standards set forth by the Securities and Exchanges Commission on data accuracy.***

Pressure: High cost of software and licensing required in Building an efficient system at low cost.

Risk: Use of unlicensed software for product development.

Risk: Publication of works that have been created without proper licensing.

Measure: Compliance will be indicated by internal reviews and the absence of legal actions taken against the group for law and regulation.

Pressure: The optimized performance of the system.

Risk: Reporting of spurious and unrepeatable performance results.

Risk: Unreliable output by the system. Reliable results are required by regulatory agencies, such as the Securities and Exchanges Commission.

Measure: Compliance will be measured by internal reviews of system, publication of results for external review, publication of test platform for external review, log of system behavior.

2. Contracts

Canon: ***The team shall uphold all contracts regarding the intellectual property, patents and rights of others.***

Pressure: Complete data decoding and processing in a timely manner.

Risk: Lawsuits from owners of patents or copyright.

Risk: Lack of due diligence in searching for related work.

Measure: Compliance will be indicated by internal reviews of the system and due diligence searches for related work.

3. Professional Codes

- Canon: ***Team members shall adhere to the codes of ethics established by The Association for Computing Machinery (ACM) and the Institute of Electrical and Electronics Engineers (IEEE) and adhere to the information security guidelines set forth by the FIX Protocol Organization.***
- Pressure: Build a functioning system with good performance.
- Risk: Not disclosing in full the pertinent limitations that could arise from the basic operation of the software architecture developed, thus violating the ACM or IEEE code of ethics.
- Risk: Forging data and outcomes to suit certain theories.
- Measure: Compliance will be indicated by reviews of individual conduct, adherence to stated goals in contracts, and system reviews.

4. Business and Industry Environment

- Canon: ***The team shall develop all parts of the product following the industry standard of the financial market and regulating industries such as the Securities and Exchanges Commission.***
- Pressure: Allocate more manpower into developing the software than testing it.
- Risk: Only test the product on randomly generated data or no standard
- Risk: Forging success by providing forged test metrics.
- Measure: Compliance will be indicated by test results generated from data provided by the financial organizations
- Pressure: Building a high performance system.
- Risk: Deviation from the system standards set forth by industry.
- Measure: Compliance will be indicated by the test results generated from the data provided by the financial organizations.

5. Community

- Canon: ***The team shall follow the model set by the academic community in the areas of honesty and accuracy in reporting all transactions and progress made by the team.***
- Pressure: Meeting project deadlines
- Risk: Release of an incomplete product without providing detailed documentation of what is lacking.
- Risk: Release of an incomplete product that works but puts customers' data at risk.
- Measure: Compliance will be indicated by the absence of criticism of matter and a performance log indicating the accomplishment of sub goals.

Pressure: Other academic and personal obligations.
Risk: Under-allocation of time to stated project.
Measure: Compliance will be indicated based on activity logs and regular reviews of work and comparison of final system to stated goals.

6. Personal Relations

Canon: ***Each team member shall be sincere, respectful, and fair in all interactions with other members and leadership of the team.***
Pressure: Complete assigned task in a timely manner.
Risk: Hide uncompleted sections from other team members.
Risk: Unfair criticism of others in peer evaluation in an effort of self promotion.
Measure: All team members are encouraged to bring about concerns regarding interpersonal relations to the attention of the sides involved or to the attention of a person with authority in the matter. Compliance will be indicated by the disclosure of progress during the execution of the task.

7. Moral Values

Canon: ***All team members shall respect moral, spiritual, and religious values of their fellow team members.***
Pressure: Finishing up a part of the product that is due on a Monday.
Pressure: Finding a suitable meeting time to reach a decision between sub-teams.
Risk: Requiring team members to cancel family plan or religious ceremony to attend meetings.
Measure: It will be made clear that all members should voice their concern when the team plan infringe upon their personal values. The team shall make no complaints when a person, whose values would be violated when attending, is absence. Plans will be made in advance to ensure that they are compatible with individual moral standards. Compliance will be indicated by the absence of such complaints.