

# **Project- Software implementation of HFT (HIGH FREQUENCY TRADING)**

Under the supervision of

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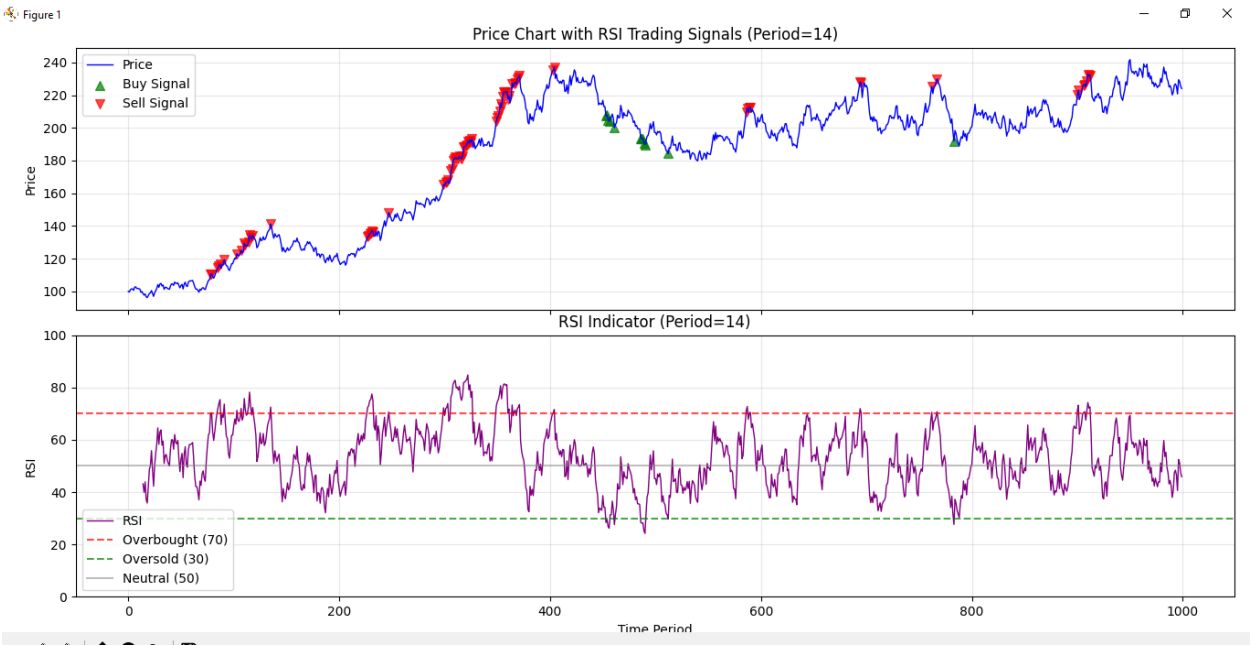
Harsh Jindal 23UEC544

## RESULTS:

RSI (RELATIVE STRENGTH INDEX) INDICATOR:

Approach	Avg Latency (sec/price)	Throughput (prices/sec)
RSI Serial	$2.306 \times 10^{-6}$	433,695
RSI Parallel	$5.1 \times 10^{-5}$	19,608
RSI Cython	$3.257 \times 10^{-6}$	306,983

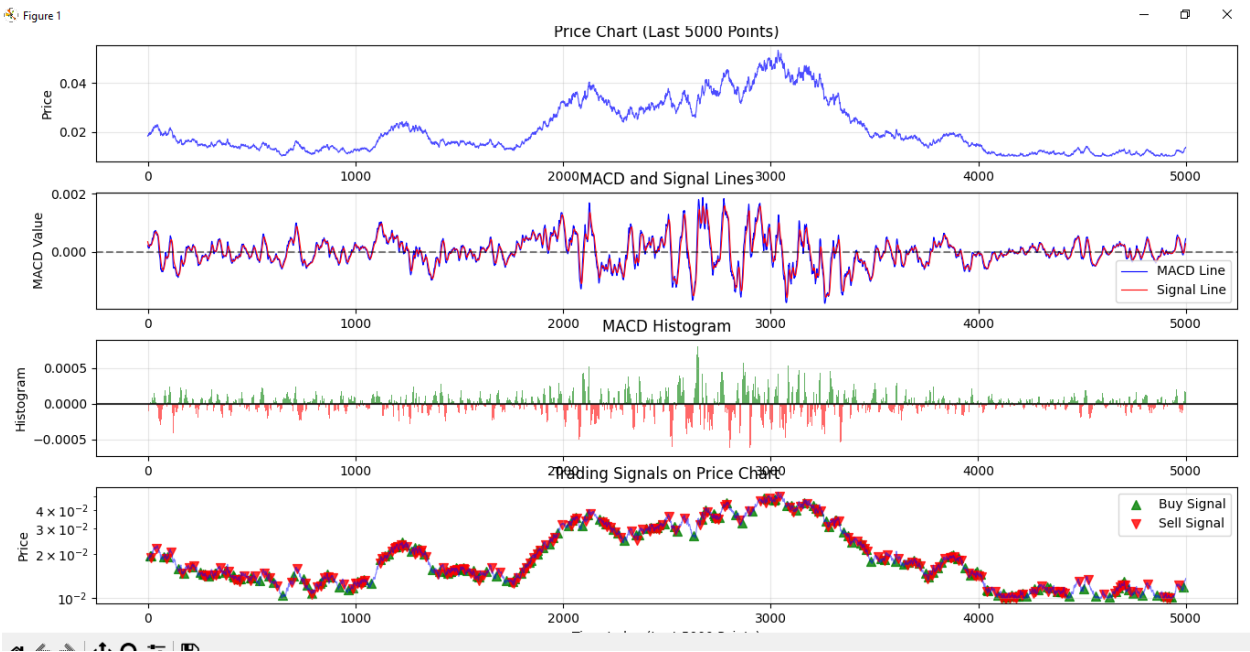
SIMULATION GRAPH:



MACD (MOVING AVERAGE CONVERGENCE/DIVERGENCE) INDICATOR:

Approach	Avg Latency (sec/price)	Throughput (prices/sec)
MACD Serial	$2.24 \times 10^{-6}$	446,429
MACD Parallel	$2.7 \times 10^{-5}$	37,037
MACD Cython	$2.9 \times 10^{-7}$	3,448,276

SIMULATION GRAPH:



## AROON INDICATOR:

Approach	Avg Latency (sec/price)	Throughput (prices/sec)
Aroon Serial	$3.65 \times 10^{-6}$	273,973
Aroon Parallel	$1.94 \times 10^{-4}$	5,155
Aroon Cython	$3.5 \times 10^{-6}$	285,714

SIMULATION GRAPH:

