

All About High Frequency Trading All About Series

High-frequency trading

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High-frequency trading (HFT) is a type of algorithmic automated trading system in finance characterized by high speeds, high turnover rates, and high order-to-trade ratios that leverages high-frequency financial data and electronic trading tools. While there is no single definition of HFT, among its key attributes are highly sophisticated algorithms, co-location, and very short-term investment horizons in trading securities. HFT uses proprietary trading strategies carried out by computers to move in and out of positions in seconds or fractions of a second.

In 2016, HFT on average initiated 10–40% of trading volume in equities, and 10–15% of volume in foreign exchange and commodities. High-frequency traders move in and out of short-term positions at high volumes and high speeds aiming to capture...

High frequency data

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High frequency data refers to time-series data collected at an extremely fine scale. As a result of advanced computational power in recent decades, high frequency data can be accurately collected at an efficient rate for analysis. Largely used in the financial field, high frequency data provides observations at very frequent intervals that can be used to understand market behaviors, dynamics, and micro-structures.

High frequency data collections were originally formulated by massing tick-by-tick market data, by which each single 'event' (transaction, quote, price movement, etc.) is characterized by a 'tick', or one logical unit of information. Due to the large amounts of ticks in a single day, high frequency data collections generally contain a large amount of data, allowing high statistical...

Algorithmic trading

noted above, high-frequency trading (HFT) is a form of algorithmic trading characterized by high turnover and high order-to-trade ratios. Although there

Algorithmic trading is a method of executing orders using automated pre-programmed trading instructions accounting for variables such as time, price, and volume. This type of trading attempts to leverage the speed and computational resources of computers relative to human traders. In the twenty-first century, algorithmic trading has been gaining traction with both retail and institutional traders. A study in 2019 showed that around 92% of trading in the Forex market was performed by trading algorithms rather than humans.

It is widely used by investment banks, pension funds, mutual funds, and hedge funds that may need to spread out the execution of a larger order or perform trades too fast for human traders to react to. However, it is also available to private traders using simple retail tools...

Automated trading system

used to implement algorithmic trading strategies that typically operate at high speed and frequency. These automated trading systems are mostly employed

An automated trading system (ATS), a subset of algorithmic trading, uses a computer program to create buy and sell orders and automatically submits the orders to a market center or exchange. The computer program will automatically generate orders based on predefined set of rules using a trading strategy which is based on technical analysis, advanced statistical and mathematical computations or input from other electronic sources. Such systems are often used to implement algorithmic trading strategies that typically operate at high speed and frequency.

These automated trading systems are mostly employed by investment banks or hedge funds, but are also available to private investors using simple online tools. An estimated 70% to 80% of all market transactions are carried out through automated...

Utility frequency

The utility frequency, (power) line frequency (American English) or mains frequency (British English) is the nominal frequency of the oscillations of alternating

The utility frequency, (power) line frequency (American English) or mains frequency (British English) is the nominal frequency of the oscillations of alternating current (AC) in a wide area synchronous grid transmitted from a power station to the end-user. In large parts of the world this is 50 Hz, although in the Americas and parts of Asia it is typically 60 Hz. Current usage by country or region is given in the list of mains electricity by country.

During the development of commercial electric power systems in the late-19th and early-20th centuries, many different frequencies (and voltages) had been used. Large investment in equipment at one frequency made standardization a slow process. However, as of the turn of the 21st century, places that now use the 50 Hz frequency tend to use 220–240...

Radio-frequency identification

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Radio-frequency identification (RFID) uses electromagnetic fields to automatically identify and track tags attached to objects. An RFID system consists of a tiny radio transponder called a tag, a radio receiver, and a transmitter. When triggered by an electromagnetic interrogation pulse from a nearby RFID reader device, the tag transmits digital data, usually an identifying inventory number, back to the reader. This number can be used to track inventory goods.

Passive tags are powered by energy from the RFID reader's interrogating radio waves. Active tags are powered by a battery and thus can be read at a greater range from the RFID reader, up to hundreds of meters.

Unlike a barcode, the tag does not need to be within the line of sight of the reader, so it may be embedded in the tracked object...

Pin trading

World Series and Odyssey of the Mind feature long-standing pin trading traditions. Hard Rock Cafe also sells a pin collection. While most trading pins

Pin trading is the practice of buying, selling, and exchanging collectible pins as a hobby. This often takes place in amusement parks and resorts such as Walt Disney World and Disneyland, SeaWorld, Universal Resorts. Sporting events, including the Olympic Games, Canada Games, Little League World Series and Odyssey of the Mind feature long-standing pin trading traditions. Hard Rock Cafe also sells a pin collection.

While most trading pins are typically flat with a glossy finish, there are many types of trading pin accessory. Common features include blinking lights, hanging charms or "danglers", spinners, and bobble heads.

2010 flash crash

the futures market, buyers included high-frequency trading firms—trading firms that specialize in high-speed trading and rarely hold on to any given position

The May 6, 2010, flash crash, also known as the crash of 2:45 or simply the flash crash, was a United States trillion-dollar flash crash (a type of stock market crash) which started at 2:32 p.m. EDT and lasted for approximately 36 minutes.

Stock trader

crowdfunding platforms. Stock traders can trade on their own account, called proprietary trading or self-directed trading, or through an agent authorized to

A stock trader or equity trader or share trader, also called a stock investor, is a person or company involved in trading equity securities and attempting to profit from the purchase and sale of those securities. Stock traders may be an investor, agent, hedger, arbitrageur, speculator, or stockbroker. Such equity trading in large publicly traded companies may be through a stock exchange. Stock shares in smaller public companies may be bought and sold in over-the-counter (OTC) markets or in some instances in equity crowdfunding platforms.

Stock traders can trade on their own account, called proprietary trading or self-directed trading, or through an agent authorized to buy and sell on the owner's behalf. That agent is referred to as a stockbroker. Agents are paid a commission for performing...

Dark pool

increasing speed of execution as high-frequency trading took advantage of these dark pools.[citation needed] By 2012, 40% of trading volume in equities took place

In finance, a dark pool (also black pool) is a private forum (alternative trading system or ATS) for trading securities, derivatives, and other financial instruments. Liquidity on these markets is called dark pool liquidity. The bulk of dark pool trades represent large trades by financial institutions that are offered away from public exchanges like the New York Stock Exchange and the NASDAQ, so that such trades remain confidential and outside the purview of

the general investing public. The fragmentation of electronic trading platforms has allowed dark pools to be created, and they are normally accessed through crossing networks or directly among market participants via private contractual arrangements. Generally, dark pools are not available to the public, but in some cases, they may be accessed...

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