ALGORITHMIC TRADING MODULE

➢ Introduction to Algorithmic Trading
  • Evolution of Algorithmic Trading
  • What is Algorithmic Trading?
  • Different Trading Methodologies
  • Trends in Algorithmic Trading: Global and India
  • Benefits of Algorithmic Trading

➢ Order Types
  • Different Order Types
  • Execution Trading Strategies

➢ Trading Strategies
  • Calendar Spread
  • Cash Future Arbitrage Strategy
  • Index Arbitrage
  • Pair Trading
  • News Based Trading Strategies
  • Conversion- Reversal

➢ Algorithmic Trading: System Architecture
  • Market Data
  • CEP Engine
  • Order Routing / Order Manager
  • Colocation
  • Smart Order Routing (SOR)
  • Connectivity Options

➢ Risk management in Algorithmic Trading
  • Different Stages involved in Risk Management
  • Risk Management Specific to High Frequency & Algorithmic Trading
➢ Audit and Compliance process

- International Organization of Securities Commissions
- Auditing Process and Requirements (As defined by NSE for member-broker)
- SEBI Recommendations on Algorithmic Trading
- Software Testing and Empanelment
- Exchange Audits
- Technology and System Audit
- Compliance Requirements