COMPREHENSIVE ALGORITHMIC TRADER (CALT)

Quant Insti's "Comprehensive Algorithmic Trader" is the first of its kind to focus specifically on financial technology trends, challenges, and their solutions. The course could not have come to the market at a more opportune moment. The financial trading industry, with broker-dealers, buy-side funds, exchanges, and venues of trade execution as its primary players, is experiencing a historical transformation.

This enormous change is being driven by deep underlying factors shaping global markets today, including:

- The consolidation of execution venues and the birth of global exchanges
- Competitive pressures on broker-dealers to offer electronic services and best order execution to their clients, and
- Increased regulatory requirements from financial authorities to improve transparency for all market participants.

The Course introduces key concepts, the trade life cycle, and factors driving the growth of electronic trading with an Overview of Electronic and Algorithmic Trading, which defines important ideas and gives a historical perspective on the emergence of program and algorithmic trading.

It introduces Financial Statistics and Modeling Concepts and Tools with detail on Instrument Pricing, Portfolio Management and Risk Management. It is followed by insights into trading and arbitrage strategies with each participant developing and implementing their own strategies on simulators. It is followed by introduction to High Frequency Econometrics, market microstructure and Transaction Cost Analysis. The final module deals with Algorithmic Trading system architecture and Optimizing Strategies.

Quant Insti's "Comprehensive Algorithmic Trader" is a unique course both in terms of the level of detail as well as the breadth of its scope. It is aimed at sell-side or a buy-side executives, brokers, regulator, or fund manager in charge of implementing technology systems for your business; or professional traders. It provides insights on the fundamentals of electronic trading and the technological solutions for implementing them.

COURSE CONTENT

<table>
<tr><th colspan="2">Topics Covered</th></tr>
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Advance Statistics and Econometrics
Special topics in Statistics
Quantitative approach to FX & Commodity Markets
Inter Market Relationships
High Frequency Data and Algorithmic Strategies
Quantitative Trading
Introduction to Quantitative Trading
Basic Trading Strategies
Pairs Trading & Statistical Arbitrage
Options, Futures and Financial Derivatives
Market Microstructure
Software and Programming
Mathematical & Statistical Analysis Tools
Programming with C
Analysis in Excel and Macros

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Knowledge Bank:
Comprehensive study material developed for each modules
Market analysis softwares
In-House developed trading modules
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FACULTY
Our In-House faculty contains best in the class working professionals with a rich experience in the relevant course aspect. The faculty primarily comprises of professionals from IITs & IIMs who will always be at your reach for any kind of queries.

COURSE DURATION
100 classroom hours

LOCATION
501-502, Corporate Avenue, Sonawala Crosslane
Goregaon (E), Mumbai - 400063