

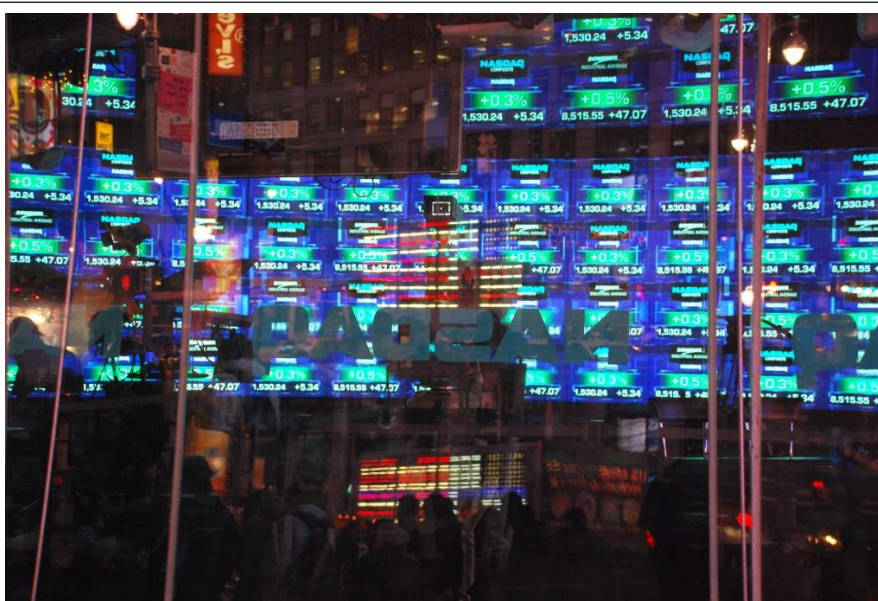


2 – Day Training Program on ALGORITHMIC TRADING AND WINNING STRATEGIES

17 – 18th August, 2018

Last date for registration: 10th August, 2018

Venue: IIT Madras, Chennai - 600 036



Overview

Algorithmic trading is one area where developments are currently going on across the world for designing investment strategies. Market research indicates that Algorithmic trading provides liquidity to the market and ensures stability of the entire system. SEBI allowed Algorithmic Trading in India since April 2008. The automated trading accounts for significant volume (around 60%) that is traded on the bourses now.

Algo trading is interdisciplinary in nature and calls for both trading skills and software proficiency. This program intends to prepare technically competent budding professionals for promising careers in the trading industry.

Technological development across global markets has necessitated a multidimensional approach for designing the Algorithmic trading strategies. This course encompasses trading in various asset classes with a special focus on Futures and Options. Introduction to trading skills will be offered by finance professors from IIT Madras on Day 1, while NSE executives from Mumbai will provide hands on training on system architecture and python coding for algo trading on Day2.

Students from IITs, NITs, and IIITs across various disciplines (B. Tech, Dual degree, M. Tech, MS, MBA) are eligible to join this training program. **Among B. Tech students, preference will be given to students pursuing 3rd and 4th year program.** As it is a hand on training program in the lab, only 40 students can join the program. Registration for the program will be closed on **10th August, 2018**. Students should compulsorily carry their institute Identity cards for entering the training lab. All participants will receive the program certificate towards the completion.

Prerequisites

- Basic understanding of statistics, financial markets
- Some background in programming

Pedagogy

- Lectures, brainstorming sessions, and interactive training sessions
- Exposure to National Financial markets
- Live Market Analysis, assignments and interaction with trading strategists

Program Details

Program Fee: Rs. 9,000/- + 18% GST

To register for the program,

Step1. Pay the fees online (Rs.9,000/-+18%GST)

Step2. Fill the registration form [here](#).

Bank Details:

Account name	: CCEIT Madras	Account number	: 36401111110
Type of account	: Current a/c	IFSC code	: SBIN0001055

Bank name and address:

State Bank of India, IIT Madras Branch, Chennai, India

For further details about the program, please write to nsetraining.iitm@gmail.com

To reach Program Coordinators

Dr. Krishna Prasanna P, +91-44-22574571, Email: pkp@iitm.ac.in

Vinodh James (CRO), Mobile: 9566232444 / 8667270787, Email: vjames@nse.co.in

Training Schedule:

17th & 18th August, 2018

9.00 A.M – 6.00 P.M

Program Content:

- Basics of Financial Markets
- Introduction to Options and Futures
- Financial Statement Analysis
- Equity Valuation
- Quantitative & Algorithmic Trading: Introduction, Pros & Cons, and Skills
- Python basics (Hands-on)
- System Architecture for Algorithmic Trading
- Popular Algorithmic Trading & Execution Strategies
- Strategy Performance and back-testing
- Benchmarking & optimization for quantitative trading strategies
- Strategy Building: Creating a quantitative trading strategy model on Python and analyzing the output (Hands-on)
- Understanding Colocation, Infrastructure & Exchange Connectivity
- Regulations & Compliance for Algorithmic Trading
- The Future Ahead and Next Steps

About Nse Academy:

NSE Academy Limited, a wholly owned subsidiary of the National Stock Exchange of India Limited (NSE), aims at cultivating a culture of knowledge to help professionals to take informed decisions relating to the securities market and has initiated a number of educational initiatives such as certification program, financial literacy at school level, short term courses at college level etc. to develop a pool of human resources having the right skills and expertise to help enhance quality intermediation in the financial markets.

About Department of Management Studies at IITM

The Department of Management Studies was established in the year 2004 as a home to the popular Master in Business Administration course being taught from August 2001. It is the first IIT to open its doors to enthusiasts from streams other than Engineering such as B.A, B.Sc & B.Com in 2013. Besides the MBA program, the department has research programs at the Master's (MS) and Doctoral (PhD) levels, an MS (Entrepreneurship) program. The department is also a partner in multi institutional Diploma program (PGPEX-VLM) for Visionary Leaders in Manufacturing, along with IIM Calcutta and IIT Kanpur. The department also offers Executive Master of Business Administration (EMBA), a two-year degree program aimed at providing mid-career working professionals with a functional and integrative perspective for imbibing contemporary management knowledge to lead modern business organizations. The Department has highly qualified and dedicated faculty from a variety of functional areas of management, including some of the best researchers of the country. Management consulting, Sponsored Research and Executive Development Programs are among the multitude of activities in which the faculty members are engaged. The Department has a teaching pool of 25 regular faculty with excellent credentials for teaching and research maintaining a healthy faculty-student ratio of 1:5.



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