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