

# Course Outline

(A SIDC CPE approved course)

**Title :** Algorithmic Trading : Global Market, Local Perspective  
**Date :** 28th August 2018  
**Venue :** Hotel Istana Kuala Lumpur  
**CPE :** 10 Points  
**Speaker :** Mr Alex Siew Wee Chai, Melissa Yoon / Kelvin Yap Giin Pin

## Objectives

1. To outline the fundamental factors to design a good algorithmic system.
2. To develop skills of using current technology for building investment process system
3. To construct own trading strategies and style
4. To develop and apply Blockchain technology in trading crypto currencies.

Time	Descriptions
9 : 00 - 10 : 30	<b>The Algorithmic Environment</b> <ul style="list-style-type: none"><li>• Understanding the fundamental factors to design a good algorithmic system</li><li>• Strategy logic must be sound and unique</li><li>• Coding environment must be integrated with data vendor, and brokerage firm / clearing house</li><li>• API connectivity standards offered by brokers and how to comply</li><li>• Importance of understanding global macro in strategy design</li></ul>
10 : 30 - 10 : 45	<b>Coffee Break</b>
10 : 45 - 12 : 00	<b>The Technical System Strategy Development</b> <ul style="list-style-type: none"><li>• Basic concept of automation platform</li><li>• The framework for development of filter criteria</li><li>• The platform that supports technical indicator development</li><li>• Existing technical filters which are popular</li><li>• Trading time frame</li><li>• Application of indicators to develop a fully functional trading system</li></ul>
12 : 00 - 13 : 00	<b>Backtesting and System Optimisation</b> <ul style="list-style-type: none"><li>• Basic concept of backtesting</li><li>• Measurement benchmarks</li><li>• Optimisation features</li><li>• How to avoid curve fitting</li><li>• Timeframe choice and personal preference</li></ul>
13 : 00 - 14 : 00	<b>Lunch Break</b>
14 : 00 - 15 : 30	<b>Application of Crypto Platform Development Using Blockchain Technology</b> <ul style="list-style-type: none"><li>• Learn to design the blockchain micro structure Diagram Chart</li><li>• Recommendation Programming Language for blockchain technological development</li><li>• Types of crypto currencies</li><li>• Nature of bitcoin, Ethereum and other alternate coins.</li></ul>
15 : 30 - 15 : 45	<b>Coffee Break</b>

Time	Descriptions
15 : 45 - 16 : 30	<b>Trading Strategy for Cryptocurrency</b> <ul style="list-style-type: none"><li>• Trading Time Frame: Short Term</li><li>• Price Action Analysis for BITCOIN: Identify the Big Boys intention</li><li>• Entry Rules in Daily Chart-Exit Rules in Hourly Chart-Position Sizing</li></ul>
16 : 30 - 17 : 30	<b>Web-Based Live Platform Demo</b> <ul style="list-style-type: none"><li>• Platform options</li><li>• Demonstration of chart formatting with live feed</li><li>• Order execution exercise</li></ul>

# TRAINING COURSE REGISTRATION FORM

COURSE TITLE	Algorithmic Trading : Global Market, Local Perspective
COURSE DATE	28th August 2018
VENUE	Hotel Istana Kuala Lumpur
REGISTRATION	8.30AM - 9.00AM
TIME	9.00AM - 5.30PM
FEEs	<b>RM 1388 [early bird by 28 July 2018]</b> RM 1688 <i>Fees are inclusive of coffee breaks, lunch, program materials and a Certificate of Attendance</i>
<b>SIDC CPE Points</b>	<b>10 (Ten)</b>
Instructions	Complete this form and fax to 03-76104234 or email to cpeseminar@chkconsultancy.com.my
Payment Details	<ol style="list-style-type: none"> <li>Cheque made payable to "MOFFETT CONSULTANCY SDN BHD".</li> <li>Or bank in to MAYBANK A/C #. 557063614330</li> <li>Scan and email bank in slip to cpeseminar@chkconsultancy.com.my</li> </ol>
Terms & Policies	<ol style="list-style-type: none"> <li>submission of this document would imply agreement to our terms and policies.</li> <li>Moffett Consultancy Sdn Bhd only recognizes either payment or Letter of Undertaking and this form to confirm reservation for the participant.</li> <li>Moffett Consultancy Sdn Bhd implements a non-refund policy. Transfer to another program date incurs a 20% transfer fee and must be within 1 month from the effected month. However, we allow a replacement participant with no additional charge.</li> <li>Cancellation made within 7 calendar days before the event date will incur a fee of 50% of the program fee.</li> <li>Payment made any time AFTER the program date will result in an additional collection fee amounting to 15% of the original invoiced amount.</li> <li>Registration is on a first-come-first-served basic. Walk-in participant/s will be admitted on the basic of space availability.</li> <li>DISCLAIMER : Moffett Consultancy Sdn Bhd reserves the right to change the venue, alter the speaker(s) without further notice, reserves the right to cancel/postpone this program. Administrators and participants will be notified and any payment received will be carried forward.</li> </ol>

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## PARTICIPANT DETAILS (COMPLETE ALL DETAILS)

FULL NAME	
DESIGNATION	
NEW NRIC/PASSPORT NO.	
EMAIL ADDRESS	
PHONE NO.	
MOBILE	
SC LICENCE / CMSRL NO.	
PROFESSIONAL ASSOCIATIONS MEMBERSHIP NO.	

## ADMINISTRATOR DETAILS

COMPANY	
CONTACT PERSON	
EMAIL ADDRESS	
PHONE NO.	
FAX NO.	
BUSINESS POSTAL ADDRESS	

last update 19 Jan 2015