Course Outline

(A SIDC CPE approved course)

Title: Algorithmic Trading: Global Market, Local Perspective

Date: 12th October t 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	The Algorithmic Environment		
	Understanding the fundamental factors to design a good algorithmic system		
	Strategy logic must be sound and unique		
	Coding environment must be integrated with data vendor, and brokerage firm / clearing house		
	API connectivity standards offered by brokers and how to comply		
	Importance of understanding global macro in strategy design		
10 : 30 - 10 : 45	Coffee Break		
10 : 45 - 12 : 00	The Technical System Strategy Development		
	Basic concept of automation platform		
	The framework for development of filter criteria		
	The platform that supports technical indicator development		
	Existing technical filters which are popular		
	Trading time frame		
	Application of indicators to develop a fully functional trading system		
12 : 00 - 13 : 00	Backtesting and System Optimisation		
	Basic concept of backtesting		
	Measurement benchmarks		
	Optimisation features		
	How to avoid curve fitting		
	Timeframe choice and personal preference		
13 : 00 - 14 : 00	Lunch Break		
14 : 00 - 15 : 30	Application of Crypto Platform Development Using Blockchain Technology		
	Learn to design the blockchain micro structure Diagram Chart		
	Recommendation Programming Language for blockchain technological development		
	Types of crypto currencies		
	Nature of bitcoin, Ethereum and other alternate coins.		
15 : 30 - 15 : 45	Coffee Break		

Time	Descriptions		
15:45 - 16:30	Trading Strategy for Cryptocurrency		
	Trading Time Frame: Short Term		
	Price Action Analysis for BITCOIN: Identify the Big Boys intention		
	Entry Rules in Daily Chart-Exit Rules in Hourly Chart-Position Sizing		
16:30 - 17:30	Web-Based Live Platform Demo		
	Platform options		
	Demonstration of chart formatting with live feed		
	Order execution exercise		

TRAINING COURSE REGISTRATION FORM

COURSE TITLE	Algorithmic Trading : Global Market, Local Perspective
COURSE DATE	12th October t 2018
VENUE	Hotel Istana Kuala Lumpur
REGISTRATION	8.30AM - 9.00AM
TIME	9.00AM - 5.30PM
FEES	RM 1388 [early bird by 12 September 2018]
	RM 1688
	Fees are inclusive of coffee breaks, lunch, program materials and a Certificate of Attendance
SIDC CPE Points	10 (Ten)
Instructions	Complete this form and fax to 03-76104234 or email to cpeseminar@chkconsultancy.com.my
Payment Details	1. Cheque made payable to "MOFFETT CONSULTANCY SDN BHD".
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	basic of space availability.
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ADMINISTRATOR DETAILS

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