CERTIFICATION IN

OXFORD ALGORITHMIC TRADING PROGRAMME

Offered by

CHRIST
(DEEMED TO BE UNIVERSITY)
LAVASA, PUNE, INDIA

In Collaboration with

EDUEDGE PRO
GLOBAL EDTECH INSTITUTION
FINTECH | ANALYTICS | INVESTMENT BANKING | CAPITAL MARKETS

Jointly Offered by

CHRIST
(DEEMED TO BE UNIVERSITY)
LAVASA, PUNE, INDIA

UNIVERSITY OF OXFORD

Saïd Business School

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01 PROGRAM COVERAGE

About the Program

The Certification program "Oxford Algorithmic Trading programme" is jointly offered by Christ University and Oxford University, in collaboration with industry partners/collaborators EduEdgePro Pvt Ltd.

This is the first programme of its kind in the world in which you will explore the history of Algorithmic Trading, how to engage and evaluate Systems Trading, and enable to get their hands on and see how a simple Trading model is built. It also include learning how to integrate AI, Robo-Advisory and Cryptocurrencies into your Systematic Trading strategy. It equips you with a comprehensive understanding of the rules that drive successful Algorithmic Trading strategies and Hedge Funds, as well as a grounded introduction to Financial Theory and Behavioral Finance.

PLATFORMS

YOU WILL LEARN

Bloomberg

R

Excel

python

AMIBROKER

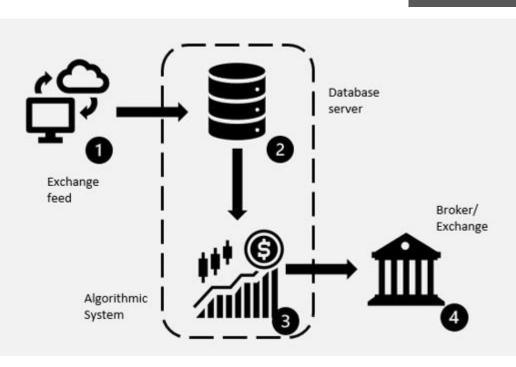# 03 WHY THIS PROGRAM

WHAT IS
ALGORITHMIC TRADING

Summary

Algorithmic trading (also called automated trading, black-box trading, or algo-trading) uses a computer program that follows a defined set of instructions (an algorithm) to place a trade. The trade, can generate profits at a speed and frequency that is impossible for a human trader.

Database server

Exchange feed

Broker/ Exchange

Algorithmic System

1 Live data real-time input into our system

2 Fully automated model updated with new data

3 Orders generated by decision-making algorithmic platform based on defined algorithmic system-based rules

4 Orders passed onto the exchanges automatically through automated trading software

CAREER PATHS
WHO SHOULD ATTEND

SELF TRADER

Become self-employed and trade markets full-time through your own algorithms

START YOUR OWN PROPRIETARY TRADING DESK

Hire a small team and start your own Proprietary Trading desk

START OWN HEDGE FUND

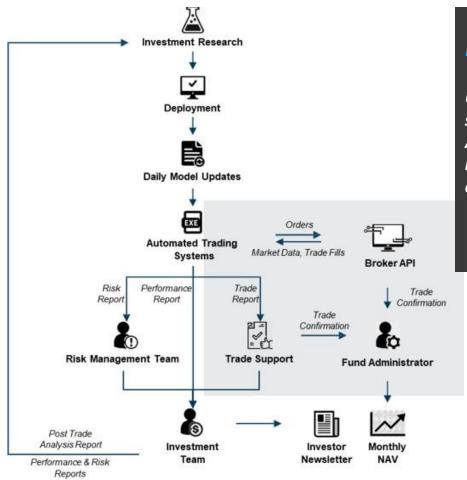Build sophisticated quantitative algorithms, prepare business plan, raise seed funding and start your own fund

JOIN PROPREITARY TRADING DESK OF BANK/BROKER

Join a Proprietary Algorithmic Trading desk with a Brokerage firm, Investment Bank or Treasury

SETTING UP BUSINESS

LEARN BUSINESS ASPECTS OF ALGORITHMS

Business Dynamics

Understand the dynamics of setting up your own Algorithmic Trading business or launching your own fund

Type	Class	Minimum Capital Contribution (in Crores)	Maximum Capital Contribution (in Crores)
Investors	A1	1.00	Less than 2.5
	A2	2.50	Less than 10.
	A3	10.00	Less than 25.
	A4	25.00	-
	B1	1.00	Less than 2.5
	B2	2.50	Less than 10.
	B3	10.00	Less than 25.
	B4	25.00	Not Applicable
Sponsor	C1	10.00	

FUND INFORMATION	
Management Fee	0.75%-2%
Performance Fee	20%
Redemption Fee	No
Catch Up Fee	25% over Hurdle Rate
High Watermark	Yes
Hurdle Rate	Absolute (10%) Relative (Composite Benchmark)
Lock In Period	1 Year
Transfer Facility	Yes
Frequency of NAV	Monthly

OXFORD ALGORITHMIC TRADING PROGRAMME **Certification** **1**	**CONCEPTUALIZATION OF ALGORITHMIC STRATEGIES AND HEDGE FUND STYLES** **Certification** **2**	**APPLIED ALGORITHMIC TRADING, DEVELOPMENT & DEPLOYMENT** **Certification** **3**

PROGRAM
ROADMAP

Positioning of this certificate program in broader PG Diploma Program

Experts and contributors

Stephen Roberts
Professor of Machine Learning, University of Oxford

Anthony Ledford
Chief Scientist at Man AHL
→

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Co-Chief Executive Officer of Man AHL

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Ewan Kirk
CEO and Co-founder of Cantab Capital Partners

Hans-Jorg Von-Mettennheim
Chair Quantitative Finance and Risk Management, IPAG Business School

Daryl Cook
Managing Director, Systems Group at Tudor Investment Corporation

Martin Lueck
Co-founder of Aspect Capital
→

Steve Mobbs
Partner and Co-Founder Oxford Asset Management
→

OXFORD ALGORITHMIC TRADING PROGRAMME

Certification

1

Oxford Algorithmic Trading Programme

Understand the impact of automation, AI and machine learning on systematic trading

03 COURSE CURRICULUM

OXFORD ALGORITHMIC TRADING PROGRAMME

Certification

1

Module 1	**Introduction to classic and behavioural finance theory.** Review the fundamentals of classical and behavioural finance and how theoretical trading models are applied.
Module 2	**Systematic trading and the state of the Investment Industry.** Interpret the historical and current state of systematic trading as well as the key challenges and opportunities faced by the industry.
Module 3	**Technical analysis and methods for trading system design** Illustrate the processes used to model automated trading systems for different types of Financial markets

**OXFORD
ALGORITHMIC
TRADING
PROGRAMME**

Certification

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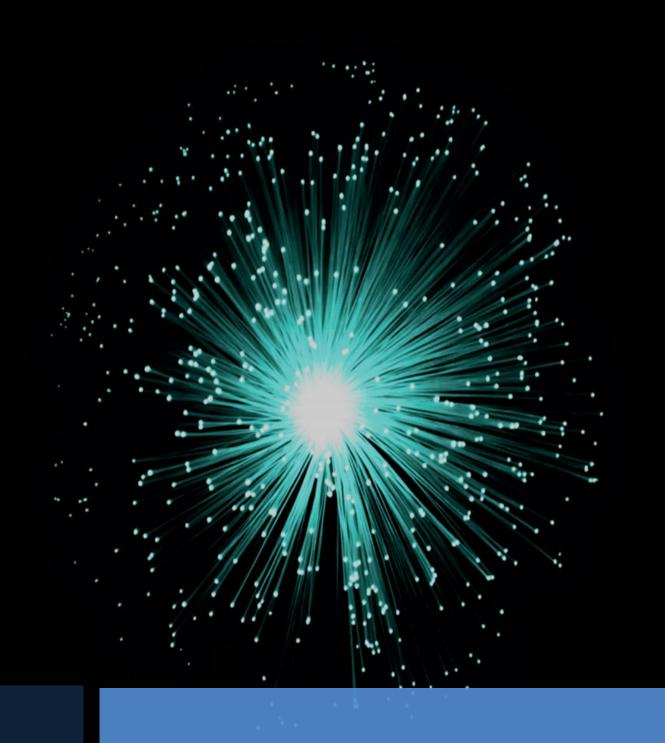
Module 4	Building an Algorithmic trading model
	Assess the efficacy of an algorithmic trading model within a live environment or real-world market circumstance.
Module 5	Evaluation criteria for systematic models and funds
	Be able to assess whether a trading model or fund is worth investing in based on key evaluation criteria
Module 6	Future trends in Algorithmic Trading
	Formulate a view on the relationship between emerging technologies and the future of Systematic Trading.

02 PROGRAM DETAILS

Program Coverage

In this course you will explore the history of Algorithmic Trading, how to engage and evaluate Systems Trading, and enable to get their hands on and see how a simple Trading model is built. It also include learning how to integrate AI, Robo Advisory and Cryptocurrencies into your Systematic Trading strategy.

4-Months Weekend Program

The Program would be offered on the weekends to enable optimal learning to those participants who are working in the Industry

Industry Partners

Our industry partners would provide you the appropriate domain and industry expertise to tackle Algorithmic Trading challenges in the real world

Careers and Placement help

Our program would fast track your career progression in Algorithmic Trading Programme through our dedicated Placement Assistance and Industry Networking

PROGRAM HIGHLIGHTS

PEDAGOGY

Blended Learning

The Program would offer an optimal blended mix of On campus bootcamp sessions, online sessions, self-paced sessions to maximize learning

Project & Live Lab

The Project gives you the opportunity to apply Algorithmic Trading Programme concepts

Industry-oriented curriculum

Industry focused curriculum offered in a flexible online blended interactive format that works for busy professionals

One of the first institutions in India to be accredited in 1998 by the NAAC, and subsequently in 2004 and 2016, CHRIST University has the top grade 'A' in the 4-point scale. It has consistently ranked among the top ten for UG courses in surveys done by the India Today group, having specialized program offerings across Data Science, Analytics, Capital Markets, and FinTech.

The multi-disciplinary University which focuses on teaching research and service offers Bachelors to Doctoral programs in Humanities, Social sciences, Science, Commerce, Management, Engineering, Education, and Law to over 25000 students.

United Nations Academic Impact (UNAI) membership has added Christ University to the UNAI team of 1470 institutions in 146 countries, who are working with the United Nations to promote global priorities, including peace, human rights, and sustainable development.

EDUEDGE PRO is an EdTech initiative, founded by Mr. Harjeet Singh, a Stanford Alumnus and Financial Mathematician.

EduEdge Pro provides Skill Development and Skill Enhancement education in specialized domains within BFSI, Data Science, Analytics, FinTech, Capital Markets and Algorithmic Trading in order to bridge the gap between academia training and industry needs and to provide Upskilling.

EduEdge Pro conducts corporate training programs for leading global investment banks, asset management firms, financial institutions, exchanges and brokerage houses.

It works with leading educational institutions and universities in providing end-to-end solutions such as Centre of Excellence, Financial Research Lab and Specialization Curriculum Tracks.

PROGRAM
PARTNERS

PROGRAM
CHAIR

HARJEET SINGH
Program Chair

Harjeet has been a serial entrepreneur in FinTech, EdTech and Capital Markets and is a Financial Mathematician and Alumnus of Stanford University. He has a rich and varied experience in Global Markets & Risk, Investment Management, Sales & Trading, Algorithmic Trading, Quantitative Finance and Management Consulting across international financial institutions, banks, MNCs such as Morgan Stanley, Nomura, Standard Chartered Bank, Merrill Lynch and Accenture Consulting.

He is the Founder-Director, Global CIO and Board Member of Stelios Asset Management, a global Hedge Funds across India, Mauritius and Dubai. He is also Founder-Director of EduEdge Pro, a leading EdTech company. He is a leading industry expert in Algorithmic Trading, FinTech and Analytics. He also consults the Ministry of Finance on matters related to policy frameworks in Capital Markets

Global Charters
He has received the CFA, FRM, CAIA and PRM International charters and is a member with international associations such as CFA Institute, Global Association of Risk Professionals (GARP), Chartered Alternative Investment Analyst Association (CAIA Association) and Professional Risk Managers' International Association (PRMIA).

Asset Management Business
He is currently the Global CEO, CIO and Board Member of Stelios Asset Management Pvt Ltd. Founded in 2019, STELIOS Asset Management has received Series A international VC funding for setting up global Hedge Funds as well as onshore/offshore India-focused Hedge Funds. He has received Investment Manager licences to start hedge funds across India, Mauritius and Dubai. He holds a SEBI-registered AIF CAT III license for a long/short Equity fund in India.

Consultant to Ministry of Finance
He is also consulting the Department of Economic Affairs – Ministry of Finance in Capital Markets Policy Formation.

EdTech Initiative
He is the Founder-Director at EduEdgePro Pvt Ltd. EduEdgePro is an EdTech initiative, founded by Harjeet as part of a Family office initiative. EduEdgePro provides Skill Development and Skill Enhancement in BFSI and Analytics in order to bridge the gap between academia training and industry needs. It runs B2B programs with leading corporates and educational institutions/universities across India. EduEdgePro has conducted specialized domain training sessions in Capital Markets and Analytics for Exchanges, Regulators, Asset Management firms, Banks, Financial Institutions, Universities such as Securities and Exchange Board of India (SEBI), Multi Commodity Exchange (MCX), National Stock Exchange (NSE), Invesco Asset Management, Prudential Asset Management, JP Morgan Asset Management, Nomura, Morgan Stanley, Christ University and National Institute of Securities & Markets (NISM).
EduEdgePro has collaborated with industry partners such as Moody's Analytics, Bloomberg, CISI and MCX to provide industry-relevant certification training and programs.

FinTech Initiative
His other firm, QRAC Pvt Ltd, is an Indian FinTech company, founded by Harjeet as part of a Family office initiative. QRAC houses a Quantitative Investment Research division that specializes in building Quantitative Investment Strategies across global equities, commodities, currencies and fixed income for Institutional Advisory portfolios.

ELIGIBILITY
CRITERIA

EDUCATION

10+2 aspiring candidates of any educational background with an analytical frame of mindset are most suited one to pursue Algorithmic Trading programme Various certifications.

WORK EXPERIENCE

Work experience is not mandatory.

However it is desired that you have internship or full-time experience so that you can move up the learning curve faster through prior industry domain knowledge.

PROGRAMMING EXPERTISE

It is not required to have a Programming background, although desirable.

However, those without Programming background will undergo Pre-requisite training on Programming to accelerate the learning when the Program begins.

SELECTION &
ADMISSION PROCESS

Application Process

The Application process consists of a few simple steps as shown below. An offer of admission would be made to the selected candidates and accepted by the candidates by paying the admission fee.

1 ▶▶ Program Counselling

2 ▶▶ Application

3 ▶▶ Interview

4 ▶▶ Documentation

5 ▶▶ Payment Processing

6 ▶▶ Confirmation

STEP 1
PROGRAM COUNSELLING

We have a dedicated admission counsellor who are here to help guide you in applying to the program. They are available to:
- Address questions related to application.
- Assist with Financial Aid (if Required)
- Guide career role and opportunities after certified.
- Help you to understand the program detail and pedagogy.

STEP 2
APPLICATION PROCESS

- Complete your application to kick start the admission process.
- Rate your various skills of OOPs language, quantitative and logical ability.
- Submit application fee: ₹ 500/-
- Submit the form successfully and scheduled your interview with us.

STEP 3
INTERVIEW PROCESS

- Interview is with admission committee, who will review the candidate profile.
- Selection will be determined on the basis of academic records, work experience, test scores and interview.
- Upon qualifying a confirmation letter for admission to the PG Diploma in Data Science will handover to the candidate.

SELECTION &
ADMISSION PROCESS

Application Process

The Application process consists of a few simple steps as shown below. An offer of admission would be made to the selected candidates and accepted by the candidates by paying the admission fee.

1 ►►	2 ►►	3 ►►	4 ►►	5 ►►	6 ►►
Program Counselling	Application	Interview	Documentation	Payment Processing	Confirmation

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STEP 4
DOCUMENTATION

STEP 5
PAYMENT PROCESSING

STEP 6
CONFIRMATION

After interview on the basis of confirmation letter , the required papers mentioned in the mandatory list of documents as per eligibility criteria. You would be required to submit your marksheets, education certificates, work experience proofs amongst other necessary documents.

Block your seat with the initial amount of fees and begin with your prep course and start your Data Science journey.

Full or annual program fee to be deposited within 1 week of offer letter / program start – whichever is earlier.

Your admission will be confirmed basis the selection procedure, document authentication and fee payment.

A welcome letter, ID card, student number and portal access will be shared upon successful completion of the admission process.

PROGRAM
FEES

PROGRAM FEE
Application fee: INR 500 plus GST
Indian participants: INR 200,000 plus GST
International participants: USD 2500 plus taxes

FINANCING OPTIONS
Please get in touch for further details

SCHOLARSHIPS
Existing Christ students and Alumnus: Available
Other participants: Available on outstanding merit
record

CORPORATE DISCOUNTS
Available on nominations of 2+ participants
Kindly contact us for further details