

Coding Live trading Strategy



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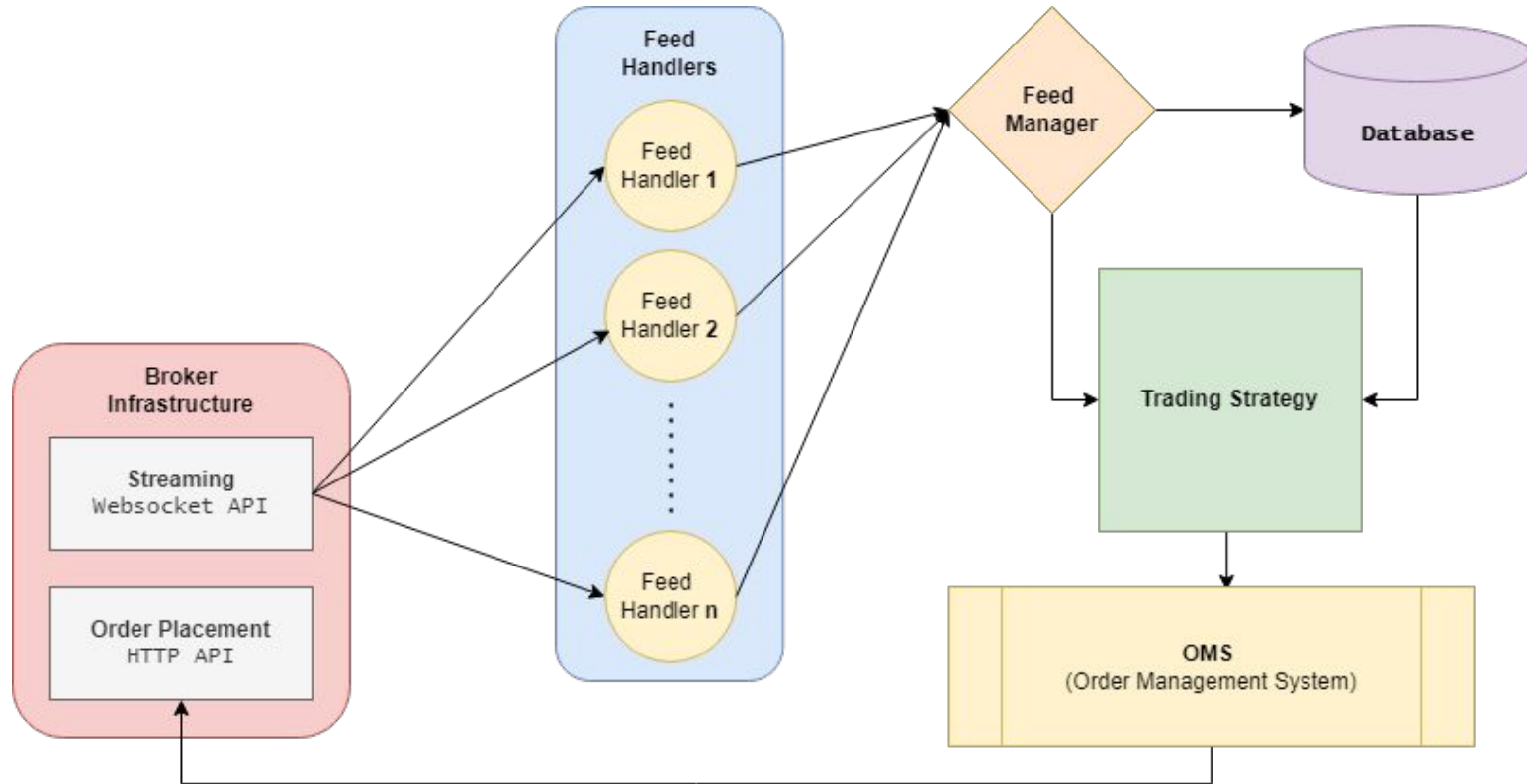


Outlier

- Overview of Live Trading Architecture
- Listening to live market feeds
- Order Management System
- Implementing Pairs Trading strategy for live market
- Logging



Live Trading Architecture



QNA



Task for Day 3



Implement the Time-series momentum

- Create the live trading version of the time-series momentum strategy that was part of the task for day 2.
- Use Alpaca (paper) Trading API for live market feeds.
- Send orders to paper trading account.
- Extra points: Implement a cross-sectional momentum strategy.
- Useful link : <https://alpaca.markets/learn/>
- Create a private Github repo and add Harkishan-99 as a collaborator in Github.
- Last date for submission : 10-05-2022
- Submission form link : <https://forms.gle/cDGhSQyeo8U3cU3n8>

