Coding Trading Strategy for Live Markets

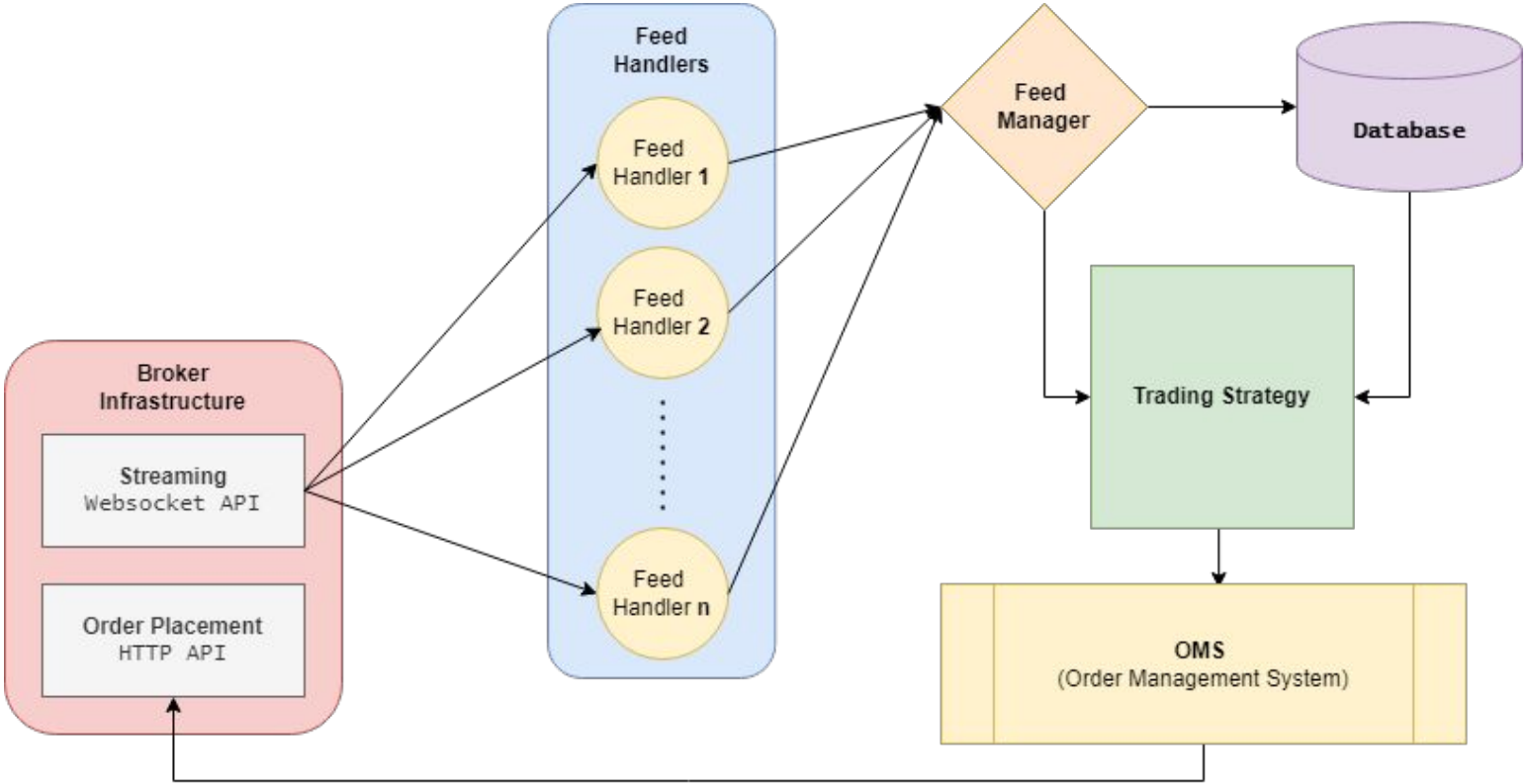
Disclaimer

This workshop is for educational purposes only and does not constitute an offer to sell, a solicitation to buy, or a recommendation for any security; nor does it constitute an offer to provide investment advisory or other services by the speakers. Nothing contained herein constitutes investment advice or offers any opinion with respect to the suitability of any security and any views expressed herein should not be taken as advice to buy, sell, or hold any security or as an endorsement of any security or company. The speakers are not responsible for the losses incurred due to the buying and selling of securities.

Outlier

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

Live Trading Architecture



Outlier

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

Trading API and Listening to Market Feeds

Notebook Link : https://bit.ly/3KpiXX4

Outlier

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

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