



THE QUANTITATIVE TRADER CERTIFICATE (QTC)

LONDON & GLOBALLY ONLINE:
JUNE 2021 - JANUARY 2022



Introduction to the course

The world of trading is constantly changing. The markets turn from bull to bear and back again.

New assets, such as cryptocurrencies, emerge. All assets crash, rally, then wax and wane. Financial innovators introduce new derivative products. Politics and economics, micro- and macro-, find their reflections in financial markets. In response to all this, regulators adjust the rules of the game.

How do you stay on top? As pointed out by Jack Schwager, “The hard work in trading comes in the preparation. The actual process of trading, however, should be effortless.” Marty Schwartz seconds him: “My attitude is that I always want to be better prepared than someone I’m competing against. The way I prepare myself is by doing my work each night.”

This course was designed especially to prepare you for your career in trading.

Michael Carr: “Don’t worry about what the markets are going to do, worry about what you are going to do in response to the markets.”

Benefits

World class professional qualification

- The QTC is a graduate-level professional qualification, internationally renowned and a solid demonstration of individual commitment to career development

Qualify from anywhere in the world

- Six-month part-time global programme delivered twice a year.
- All lectures streamed live over the Internet and recorded. Lectures can be viewed at any time.
- Study while working: career-enhancing qualification that can be taken worldwide.

Practitioner oriented

- The QTC delivers learning of practical value, developed and taught by highly experienced practitioners.

Expert teaching and support

- The QTC Faculty is an acclaimed team of instructors combining respected academics and renowned practitioners, all expert traders. The Faculty provides mentoring and support during the course.

- Monday 7th June 2021 – Monday 10th January 2022

- Six month qualification

- 24 lecture weeks live in London or globally online.

- 10-12 hours per week. 2-3 hours lectures.

- 6 Module Tests and Final Examination

- Throughout the course sample test questions from quant interviews will be provided.



THALESIANS

PARTNER

The Thalesians are a group of dedicated professionals with an interest in Artificial Intelligence (AI) / Machine Learning (ML), quantitative finance, economics, mathematics, physics and computer science, not necessarily in that order. Please also visit our main Thalesians web page here too (www.thalesians.com) to learn more about us!

Course Syllabus

MODULE 1:

FINANCE

- Time value of money
- Cashflows and asset holdings
- Interest rates
- Risk and return
- Portfolio theory
- The CAPM and APT
- Efficient markets
- Regulation

MODULE 2:

EQUITIES AND TECHNICAL ANALYSIS

- Trading and investing
- Anatomy and lifecycle of a trade
- Liquidity, price, and leverage
- Primary and Secondary Markets
- Corporate actions
- Fundamental analysis
- Investment strategies and tactics
- Technical analysis

MODULE 3:

FIXED INCOME, CREDIT, AND MARKET MICROSTRUCTURE

- Fixed income securities
- Yield curve analysis
- Spot rates and forward rates
- Day count conventions and accrued interest
- Relative value analysis
- Interest rate swaps
- Credit
- Market microstructure

MODULE 4:

FOREIGN EXCHANGE, MACROECONOMICS, AND ALTERNATIVE DATA

- The foreign exchange spot market
- Foreign exchange forwards and futures
- Foreign exchange options
- The economics of exchange rates and international trade
- Fundamental analysis
- Trading the news
- Alternative data
- Backtesting

MODULE 5:

CRYPTOCURRENCIES AND BLOCKCHAIN

- Digital money
- Cryptography
- Cryptocurrencies
- Digital tokens
- Blockchain technology
- Initial coin offerings
- Investing
- Cryptocurrency exchanges

MODULE 6:

DERIVATIVES

- Forward and futures contracts
- Options
- The Black-Scholes-Merton framework
- The “Greeks”
- Volatility
- Monte Carlo methods
- Finite difference methods
- Derivatives trading strategies

Lectures

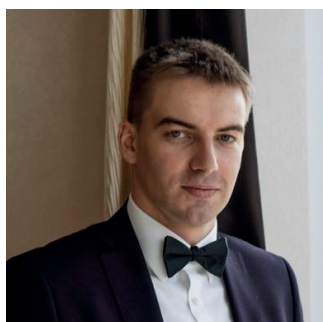
MODULE	LECTURE		TOPICS	DATE
Module 1	1	Finance	Time value of money, cashflows and asset holdings	7-Jun-21
Module 1	2		Interest rates, risk, and return	14-June-21
Module 1	3		Portfolio theory, CAPM, and APT	21-June-21
Module 1	4		Finance Efficient markets and regulation	28-June-21
Module 1 Test				
Module 2	5	Equities and technical analysis	Trading and investing; anatomy and lifecycle of a trade	5-July-21
Module 2	6		Liquidity, price, and leverage; primary and secondary markets	12-Jul-21
Module 2	7		Corporate actions; fundamental analysis	19-Jul-21
Module 2	8		Investment strategies and tactics; technical analysis	26-Jul-21
Module 2 Test				
SUMMER BREAK				
Module 3	9	Fixed income, credit, and market microstructure	Fixed income securities; yield curve analysis	6-Sep-21
Module 3	10		Spot rates, forward rates, day count conventions, and accrued interest	13-Sep-21
Module 3	11		Relative value analysis; interest rate swaps	20-Sep-21
Module 3	12		Credit; market microstructure	27-Sep-21
Module 3 Test				
Module 4	13	Foreign exchange, macroeconomics, and alternative data	The foreign exchange spot market; foreign exchange forwards and futures	4-Oct-21
Module 4	14		Foreign exchange options; the economics of exchange rates and international trade	11-Oct-21
Module 4	15		Fundamental analysis; trading the news	18-Oct-21
Module 4	16		Alternative data; backtesting	25-Oct-21
Module 4 Test				
Module 5	17	Cryptocurrencies and blockchain	Digital money; cryptography	1-Nov-21
Module 5	18		Cryptocurrencies; digital tokens	8-Nov-21
Module 5	19		Blockchain technology; initial coin offerings	15-Nov-21
Module 5	20		Investing; cryptocurrency exchanges	22-Nov-21
Module 5 Test				
Module 6	21	Derivatives	Forwards, futures, and options	29-Nov-21
Module 6	22		The Black-Scholes-Merton framework; the "Greeks"	06-Dec-21
Module 6	23		Volatility; Monte Carlo methods	13-Dec-21
Module 6	24		Finite difference methods; derivatives trading strategies	20-Dec-21
Module 6 Test				
FINAL EXAMINATION:				10-Jan-22

Faculty



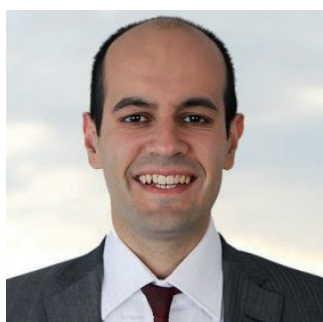
PAUL BILOKON

Founder, CEO, Thalesians & Senior Quantitative Consultant, BNP Paribas



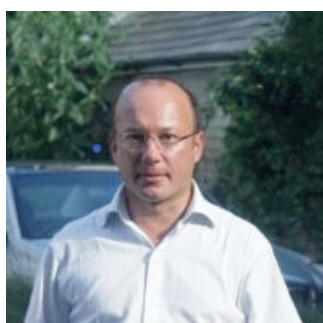
IVAN ZHDANKIN

Systematic Trading, JPMorgan Chase & Co



SAEED AMEN

Founder: Cuemacro



MATT PATTERSON

Founder, Penrith Capital Services Limited

Registration Form

Start date: Monday 7th June 2021

Regular Course Fee

£4995.00 + UK VAT

20% VAT is chargeable for residents in the UK and EU

Discount code

Early Bird Discount

30% until 26th March 2021

25% until 16th April 2021

15% until 21st May 2021

VOLUME DISCOUNT:

If 2 or more people from your institution wish to take the QTC course please contact us.

DELEGATE DETAILS

NAME:

ORGANISATION:

JOB TITLE:

DEPARTMENT:

ADDRESS:

POSTCODE:

TELEPHONE:

E-MAIL:

NATIONALITY:

DATE:

SIGNATURE:

To register, please scan and email the completed booking form to:

E-mail: sales@wbstraining.com

Or book online:

<https://www.wbstraining.com/events/the-quantitative-trader-certificate-qtc/>

Flexible payment options:

- Option 1:** Pay in full
- Option 2:** Full course: Pay 50% on registration and 50% in week 12
- Option 3:** Full course: Pay £1000 on registration, 50% of remaining balance at week 11 and the final 50% in week 21

The Quantitative Trader Certificate (QTC)

E-mail: sales@wbstraining.com / Tel: +44 (0) 1273 201 352

By completing and submitting this form, you accept WBS Training's GDPR Policy (www.wbstraining.com/details/gdpr) and agree to communication from time to time with relevant details and information on WBS Training Group events and services

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