

Training

VF052 Fidessa Pairs Support & Configuration (1 Day)

About the Course

This course covers using and configuring Fidessa Pairs. It describes all of the Fidessa supplied pairs models and how they work, such as Ratio, Inverse Ratio, Merger Premium, Annualised Premium, Target Limit, Acquirer Limit, Target Percentage Difference, Acquirer Percentage Difference, Warrant-Common, Absolute Basis Points Difference, Index Arbitrage, A-B, B-A, Outperform, etc. It covers trading strategies using aggressive, passive or a mixture, and how to vary the input parameters to minimise the effects of the price movements of one member of the pairs on the orders for the other member of the pair.

Course objectives

On completing the course, the delegate will be able to:


- Trade a pair using Fidessa Pairs
- State which parameters are entered and how they are used for all of the models used in Fidessa Pairs, with reference to the Fidessa documentation
- State which algorithm is suitable for which business scenario and apply that algorithm to a pair
- Rebalance a pair both manually and automatically
- Check the states of a pair and its component orders in the RTD as it progresses through the system
- Identify the component parts of a model in the configurations files.

Who should attend

- Support personnel who cover Pairs implementations.
- Implementers who install Pairs as part of a TMAR, OMAR, PMAC CASE.

Course pre-requisites

- Knowledge of the Fidessa Infrastructure
- Fidessa Advanced Trading Tools

		VF052 Fidessa Pairs Support & Configuration					
MORNING			LUNCH	AFTERNOON			
Day 1	Course Start Up	Standard Pairs Models		Pairs Trading Algorithms	Balancing Pairs	Pairs Maintenance	Price Model Configuration

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