QUANTZILLA

LEARN TO CODE QUANT STRATEGIES & EXCLUSIVE FOR QUANT TRADING

NOVEMBER-2020

ABOUT MENTOR

MR.RAJANDRAN FROM MARKETCALLS

FULL-TIME TRADER, TRADING SYSTEM DEVELOPER AND FOUNDER OF MARKETCALLS & CO-CREATOR OF ALGOMOJO, TRADES MOSTLY USING DISCRETIONARY TRADING CONCEPTS LIKE MARKET PROFILE, TRADING SENTIMENTAL ANALYSIS, BUILDING TIMING MODELS, ALGORITHMIC TRADING MODELS. HE INSTRUCTS PROFESSIONAL TRADERS, FULL TIME TRADERS & ASPIRING FULL-TIME TRADERS. RAJANDRAN ATTENDED COLLEGE IN THE CHENNAI WHERE HE EARNED A BE IN ELECTRONICS AND COMMUNICATIONS.

PRICING

BASIC	ADVANCE	BASIC & ADVANCE
45 HOURS OF CONTENT	30 HOURS OF CONTENT	75 HOURS OF CONTENT
₹12,500	₹17,500	₹25,000

QUANTZILLA BASIC

45 HOURS OF CONTENT

TRADING COMMUNITY ACCESS

3 MONTHS TRADESTUDIO

NOVEMBER **2020**

www.quantzilla.in

FEBINARS

DAY 01

INTRODUCTION TO QUANTATIVE TRADING DEVELOPMENT PLATFORMS

23-NOVEMBER-2020 | 06.00 PM - 09.00 PM

* INTRODUCTION TO QUANTATIVE ANALYSIS
* INVESTING VS TRADING
* QUANTATIVE TRADING SYSTEMS
* TRADING SYSTEM DEVELOPMENT
* INTRODUCTION TO AMIBROKER
* FEATURES OF AMIBROKER & DATAFEED
* HOW TO SCAN IN AMIBROKER
* HOW TO EXPLORE IN AMIBROKER
* HOW TO BACKTEST IN AMIBROKER

DAY 02

INTRODUCTION TO AMIBROKER AFL CODING DEVELOPMENT AND BASIC AMIBROKER FUNCTIONS

24-NOVEMBER-2020 | 06.00 PM - 09.00 PM

* BASICS OF AMIBROKER AFL PROGRAMMING.
* UNDERSTANDING AFL EDITOR & CODE SNIPPETS
* AMIBROKER IDENTIFIERS, CONSTANTS, OPERATORS
* AMIBROKER BUILT-IN FUNCTIONS (PLOT, PLOTSHAPE, LASTVALUE, CROSS, EMA)
* HOW TO PLOT TRADING SIGNALSIPSUM

DAY 03

BUILDING SCANNERS AND EXPLORATION FOR TRADING & INVESTING OPPORTUNITIES

25-NOVEMBER-2020 | 06.00 PM - 09.00 PM

* BUILDING SIMPLE SCANNERS (EXPLORATION)
* UNDERSTANDING FILTER VARIABLE, ADDCOLUMN FUNCTION, ADD TEXT COLUMN FUNCTION
* CUSTOMIZING SCANNERS & FORMATTING SCANNER OUTPUT
* REAL-TIME SCANNERS
* DIFFERENCE BETWEEN IIF, WRITEIF, IF FUNCTIONS
* HOW TO WRITE NESTED IIF FUNCTIONS
* LIVE EXAMPLES ON EXPLORATION (LIVE CODING)

DAY 04

UNDERSTANDING TRADING SYSTEM DEVELOPMENT FUNCTIONS

26-NOVEMBER-2020 | 06.00 PM - 09.00 PM

* WHERE TO GET THE COMPLETE LIST OF AMIBROKER BUILT-IN FUNCTIONS UNDERSTANDING VALUEWHEN FUNCTION
* UNDERSTANDING BARSSINCE FUNCTION
* UNDERSTANDING HHV, LLV, HIGHEST, LOWEST, HIGHESTSINCE, LOWESTSINCE UNDERSTANDING PARAM FUNCTIONS & CONTROLS
* UNDERSTANDING CLASSICAL INDICATORS BUILT-IN FUNCTIONS (MACD, BOLLINGER, ATR, CCI..ETC)
* UNDERSTANDING EXREM FUNCTION
* BUILDING SIMPLE DONCHIAN CHANNEL BREAKOUT STRATEGY

DAY 05

STRATEGY CREATION AND PORTFOLIO BACKTESTING

27-NOVEMBER-2020 | 06.00 PM - 09.00 PM

* BUILDING YOUR FIRST TRADING STRATEGY
* UNDERSTANDING BASIC BUILDING BLOCKS IN A TRADING STRATEGY
* BACKTESTING YOUR TRADING STRATEGY
* PORTFOLIO LEVEL BACKTESTING
* BACKTESTING EMA CROSSOVER, SUPERTREND TRADING SYSTEM
* BACKTESTING VLINTRA V5 – NIFTY & BANK NIFTY 5MIN TREND FOLLOWING SYSTEM

DAY 06

MEASURING KEY PERFORMANCE INDICATORS (KPI) METRICS

30-NOVEMBER-2020 | 06.00 PM - 09.00 PM

* CAGR OVERVIEW
* EQUITY CURVE AND DRAWDOWN
* MAXIMUM DRAWDOWN AND CAR/MDD
* RISK-ADJUSTED RETURN
* SHARP RATIO AND SORTINO RATIO
* PAYOFF AND PROFIT FACTOR
* RECOVERY FACTOR
* K-RATIO

DAY 07

CREATING INTRADAY TRADING STRATEGIES AND END OF CANDLE EXECUTION TRADING STRATEGIES

01-DECEMBER-2020 | 06.00 PM - 09.00 PM

* DIFFERENT BACKTESTING MODES AVAILABLE IN AMIBROKER
* CREATING YOUR BACKTESTING TEMPLATE
* APPLYING STOPS AND TARGETS TO YOUR TRADING STRATEGY
* BUILDING FIRST INTRADAY TRADING STRATEGY
* BUILDING END OF THE CANDLE EXECUTION STRATEGIES
* BASIC OPTIMIZATION TECHNIQUES

DAY 08

CREATING INTRA-BAR EXECUTION STRATEGIES AND MULTI TIMEFRAME FUNCTIONS

02-DECEMBER-2020 | 06.00 PM - 09.00 PM

* BUILDING NON-REPAINTING STRATEGIES
* BUILDING INTRA-BAR EXECUTION STRATEGIES (LIMIT ORDER)
* UNDERSTANDING MULTI TIMEFRAME FUNCTIONS

DAY 09

HOW TO SEND TRADE ALERTS IN AMIBROKER

03-DECEMBER-2020 | 06.00 PM - 09.00 PM

* HOW TO SEND ALERTS TO OUTPUT WINDOW
* HOW TO SEND VOICE ALERT
* HOW TO SEND SOUND ALERT
* HOW TO SEND POPUP ALERT
* HOW TO SEND ALERTS TO SMARTPHONES USING PUSH BULLET
* HOW TO USE ALERTIF, SAY, POPUPWINDOW, SENDEMAIL, PLAY SOUND FUNCTION
* HOW TO CONFIGURE GMAIL SMTP AND HOW TO INSTALL SSL ADDON TOOL FOR SENDING EMAIL ALERTS USING AMIBROKER
* HOW TO USE PARAMTRIGGER & PARAM TOGGLE FUNCTION AND WHAT ARE THE CORE DIFFERENCES BETWEEN THE TWO.
* HOW TO USE JAVASCRIPT, VB SCRIPT INSIDE AMIBROKER AFL

DAY 09

INTRODUCTION TO OPTIMIZATION, SMART OPTIMIZATION, WALK FORWARD TESTING & MONTE CARLO

04-DECEMBER-2020 | 06.00 PM - 09.00 PM

* WHAT IS OPTIMIZATION? AND HOW TO PERFORM OPTIMIZATION?
* EXHAUSTIVE OPTIMIZATION VS SMART OPTIMIZATION
* SMART OPTIMIZERS SPSO, TRIBES, CMA-ES
* WHAT IS CURVE FITTING AND HOW TO AVOID CURVE FITTING
* WHAT IS WALK FORWARD TESTING? AND THE IMPORTANCE OF WALK FORWARD TESTING
* MONTE-CARLO SIMULATION FOR STRATEGY VALIDATION
* IMPORTANCE OF SLIPPAGE HANDLING AND OTHER TRANSACTION COST ANALYSIS

DAY 10

INTRODUCTION TO API, AUTOMATED TRADING & HOW TO SEND AUTOMATED ORDERS

07-DECEMBER-2020 | 06.00 PM - 09.00 PM

* WHAT IS API?
* HOW TO CREATE API FROM ALGOMOJO
* WHAT IS ALGOMOJO (WEB BASED ALGO TRADING PLATFORM)
* HOW TO SEND AUTOMATED ORDERS USING BROKER API
* HOW THE ORDERS FORM AMIBROKER IS SENT VIA BROKER API TO EXCHANGE
* AMIBROKER CONFIGURATION SETTINGS FOR AUTOMATED TRADING
* VIDEO LINKS TO LEARN MORE ABOUT ALGOMOJO FREE API

DAY 11

INTRODUCTION TO GFX FUNCTIONS AND DESIGNING TRADING DASHBOARDS

08-DECEMBER-2020 | 06.00 PM - 09.00 PM

* AMIBROKER LOW-LEVEL GFX FUNCTIONS
* HOW TO USE THE SET THE FONT, SET THE GFX BACKGROUND MODE
* HOW TO USE GFX PEN, BRUSH
* HOW TO UNDERSTAND CO-ORDINATES
* HOW TO DRAW A DASHBOARD WITH PROFIT AND LOSS
* DIFFERENCE BETWEEN LAST VALUE AND SELECTED VALUE FUNCTION
* USING THE STATUS FUNCTION TO RETRIEVE THE PIXEL WIDTH AND HEIGHT
* DIFFERENCE BETWEEN BARCOUNT AND BARINDEX
* WHAT IS QUICK AFL? HOW TO TURN OFF QUICK AFL
* HOW TO USE ADVANCE LOOPING
* HOW TO PLOT TRAILING STOP USING THE ADVANCE LOOP METHOD
* INTRODUCTION TO ADVANCED LOOPING
* HOW TO USE ADVANCE LOOPING TO PLOT SUPERTREND
* DIFFERENT PHASES & FLAGS USED IN ADVANCE LOOPING TO PLOT THE SUPERTREND TRAILING STOPLOSS

DAY 12 — STOPLOSS AND TARGET HANDLING

09-DECEMBER-2020 | 06.00 PM - 09.00 PM

* HOW TO APPLY STOP LOSS, PROFIT TARGET, N-BAR STOP,
* TRAILING STOP IN AMIBROKER USING BACKTESTER SETTINGS
* HOW TO USE APPLYSTOP FUNCTION IN AMIBROKER (TYPES, MODES OF STOPLOSS)
* HOW TO PLOT INITIAL STOPLOSS

DAY 13 — HOW TO DEBUG IN AMIBROKER AND FILE OPERATIONS?

10-DECEMBER-2020 | 06.00 PM - 09.00 PM

* HOW TO APPLY TRACE & TRACEF FUNCTIONS
* HOW TO USE AMIBROKER AFL DEBUGGER
* DEBUGGING SETTINGS, SETTINGS BREAKPOINTS & WATCHING VARIABLES
* FILE OPERATIONS IN AMIBROKER
* READING CSV,TXT FILES DATA USING AMIBROKER
* EXPORTING CSV,TXT FILES DATA FROM AMIBROKER DATABASE

DAY 14 — FILE OPERATIONS AND HOW TO BACKTEST PAIR TRADING STRATEGIES

11-DECEMBER-2020 | 06.00 PM - 09.00 PM

* HOW TO BACKTEST PAIR TRADING STRATEGIES IN AMIBROKER
* INTRODUCTION TO CORRELATION & CO-INTEGRATION FUNCTIONS
* UNIT ROOT TESTING
* AUGMENTED DICKEY-FULLER (ADF) TEST

DAY 15

HOW TO BACKTEST MULTI LEGGED OPTION STRATEGIES?

14-DECEMBER-2020 | 06.00 PM - 09.00 PM

* WHAT ARE THE CHALLENGED FACED WHILE CODING
* MULTI-STRIKE OPTIONS BACKTESTING
* WHAT ARE THE SOLUTIONS TO FIX MULTI-STRIKE OPTIONS BACKTESTING
* SAMPLE CODE WALKTHROUGH AND HOW TO CREATE A TEMPLATE FOR MULTI-STRIKE OPTIONS BACKTESTING
* HOW TO CREATE A PORTFOLIO OF SYMBOLS FOR OPTIONS BACKTESTING
* IDEAS TO IMPLEMENT THE BACKTESTING FOR MULTIPLE YEARS OF OPTIONS DATA

DAY 16 QUANTZILLA EXECUTION STRATEGIES - MODULE 01

15-DECEMBER-2020 | 06.00 PM - 09.00 PM

* WHAT IS QUANT TRADING?
* HOW AMIBROKER CAN BE USED FOR AUTOMATED TRADING
* BASICS OF AMIBROKER FEATURES
* UNDERSTANDING TICK CHARTS VS MINUTE CHARTS AND RANGE BAR CHARTS
* DIFFERENT TYPES OF AUTOMATED TRADING

DAY 17 QUANTZILLA EXECUTION STRATEGIES - MODULE 02

16-DECEMBER-2020 | 06.00 PM - 09.00 PM

* LEARN TO CODE TRADING STRATEGIES USING AMIBROKER
* HOW TO DESIGN A TRADING SYSTEM
* CREATING AN INTRADAY BREAKOUT TRADING SYSTEM USING AMIBROKER
* CREATING A POSITION BREAKOUT TRADING SYSTEM USING AMIBROKER
* HOW TO SEND AUTOMATED ORDERS USING AMIBROKER

DAY 18 QUANTZILLA EXECUTION STRATEGIES - MODULE 03

17-DECEMBER-2020 | 06.00 PM - 09.00 PM

* HOW TO CREATE BRACKET ORDER & COVER ORDER TRADING STRATEGIES.
* HOW TO TRAIL THE STOPLOSS USING ORDER MODIFICATION TRADING STRATEGIES.
* HOW TO CREATE PAIR TRADING STRATEGIES USING AMIBROKER

DAY 19 QUANTZILLA EXECUTION STRATEGIES - MODULE 04

18-DECEMBER-2020 | 06.00 PM - 09.00 PM

* IMPLEMENTING SLICING OF ORDERS IN AMIBROKER FOR LARGE ORDERS
* INTRODUCTION TO SLIPPAGES AND SLIPPAGE HANDLING WITH ALGOS
* STRATEGY OPTIMIZATION, WALKFORWARD AND MONTE CARLO

DAY 20 QUANTZILLA EXECUTION STRATEGIES - MODULE 05

21-DECEMBER-2020 | 06.00 PM - 09.00 PM

* OPTION BASIC TERMINOLOGIES
* OPTION PAYOFF GRAPH
* OPTON PRICING
* HOW TO SEND OPTION ORDERS USING FUTURES/SPOT CHARTS

DAY 21 QUANTZILLA EXECUTION STRATEGIES - MODULE 06

22-DECEMBER-2020 | 06.00 PM - 09.00 PM

* UNDERSTANDING OPTIONS GREEKS
* UNDERSTANDING VERTICAL SPREADS, CALENDAR & DIAOGNAL SPREADS
* AUTOMATIC SCALPING THE SPREADS.

DAY 22 QUANTZILLA EXECUTION STRATEGIES - MODULE 07

23- DECEMBER -2020 | 06.00 PM - 09.00 PM

* SCALPING THE SPREADS USING AMIBROKER

* HOW TO CREATE A EXPIRY DAY AUTOMATED SCALPING SYSTEM USING AMIBROKER.

* HOW TO CREATE MULTI LEGGED OPTION TRADING STRATEGIES.

DAY 23 QUANTZILLA EXECUTION STRATEGIES - MODULE 08

24- DECEMBER -2020 | 06.00 PM - 09.00 PM

* PORTFOLIO TRADING STRATEGIES

* HOW TO SELECT PORTFOLIO OF STOCKS

* EVALUATING PORTFOLIO & STRATEGY PERFORMANCE

* RISK MANAGEMENT: RISK EVALUATION & MITIGATION, RISK CONTROL SYSTEMS

* POSITION SIZING & KELLY CRITERION.

DAY 24 QUANTZILLA EXECUTION STRATEGIES - MODULE 09

25- DECEMBER -2020 | 06.00 PM - 09.00 PM

* HOW TO IMPLEMENT STRADDLE & STRANGLE USING AMIBROKER

* HOW TO IMPLEMENT GAMMA SCALPING USING AMIBROKER

DAY 25

QUANTZILLA EXECUTION STRATEGIES - MODULE 10

25- DECEMBER -2020 | 06.00 PM - 09.00 PM

* HOW TO IMPLEMENT AUTOMATED BUTTERFLY & IRON CONDORS USING AMIBROKER
* HOW TO IMPLEMENT HEDGED FUTURES TRADING STRATEGY
* WHAT IS AN OPTIONS TRADING ADJUSTMENT
* HOW TO IMPLEMENT OPTION TRADING ADJUSTMENTS
* BEST TRADING & CODING PRACTICES

FEBINARS

THANK YOU

FOR MORE DETAILS

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