QUANTZILLA 2.0

Learn to code Quant strategies

FEBINARS

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QUANTZILLA 2.0 BASIC

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What is Quantzilla?

QuantZilla is an immersive mentorship program on designing trading systems, converting trading ideas into indicators and trading strategies, automating the trading systems.

Prerequisites

There are no prerequisites to this course. You can do this course if you have never coded or haven't seen a console window. The learning curve is steep since you are learning a programming language and its usage in financial markets. It is recommended that you show commitment towards learning to gain the most out of the course.

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FEBINARS

Quantzilla Basic - Module 1:

Introduction to Quantitative Trading Development Platforms

- Introduction to Quantitative Trading Development & Analysis
- Initial Preparatory Setups/Installation Guidelines
- Tools & Software Required
- Coding Design & Prototype Building Instructions
- Good Coding Practices & Managing Coding Versions

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Quantzilla Basic - Module 2

Introduction to Amibroker AFL Coding Development and Basic Amibroker Functions

- 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 Signals

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Quantzilla Basic - Module 3

Building Scanners and Exploration for Trading & Investing Opportunities

- Building Simple Scanners (Exploration)
- Understanding Filter Variable, Addcolumn function, Addtextcolumn 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)
- How to compare Current data with past datasets

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Quantzilla Basic - Module 4

Understanding Trading System Development Functions

- 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

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Quantzilla Basic - Module 5

Strategy Creation and Portfolio Backtesting

- 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
- Building Simple Donchian Channel Breakout Strategy

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Measuring Key Performance Indicators (KPI) Metrics

- 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

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Quantzilla Basic - Module 7

Creating Intraday Trading Strategies and End of Candle Execution Trading Strategies

- 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

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Creating Intra-Bar Execution Strategies and Multi Timeframe Functions

- Building Non-Repainting Strategies
- Building Intra-Bar Execution Strategies (Limit Order)
- Understanding Multi timeframe Functions

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How to Send Trade Alerts in Amibroker

- 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

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Quantzilla Basic - Module 10

Introduction to Optimization, Smart Optimization, Walk Forward Testing & Monte Carlo

- 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

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Quantzilla Basic - Module 11

Introduction to API, Automated Trading & How to Send Automated Orders

- 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

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Quantzilla Basic - Module 12

Introduction to GFX Functions and Designing Trading Dashboards Amibroker Low-Level GFX Functions

- 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

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Introduction to Advancelooping

- 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

Quantzilla Basic - Module 14

Stoploss and Target Handling

- 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

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How to Debug in Amibroker and File Operations?

- 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

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Quantzilla Basic - Module 16

File Operations and How to Backtest Pair Trading Strategies

- How to Backtest Pair Trading Strategies in Amibroker
- Introduction to Correlation & Co-Integration Functions
- Unit Root Testing
- Augmented Dickey-Fuller (ADF) Test

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Quantzilla Basic - Module 17

How to backtest multi legged option strategies

- What are the challenges 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

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Quantzilla Advanced - Module 1

- What is Quant Trading?
- How Amibroker can be used for Automated Trading
- Trading Logic Vs Execution Logic
- Understanding the API Functions & API Documentation
- Testing the API using Postman
- Building your First Execution Module

Quantzilla Advanced - Module 2

- Creating a Positional Trading System + Execution Module using Amibroker
- How to Read the Position Book and Bring Intelligence in Execution Modules
- How to handle stoploss based trading in Execution Modules
- How to Squareoff the Positions automatically by reading the position book
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Quantzilla Advanced - Module 3

- Creating a Bracket Order & Cover Order Execution Modules
- Creating a Intraday Trading System with BO/CO Orders
- How to Create Bracket Order & Cover Order Trading Strategies.
- Implementing ExitAllOrders, ExitALLBoOrders, ExitAllCoOrders

Quantzilla Advanced - Module 4

- Implementing Slicing of Orders in Amibroker for Large Orders
- Time-Based Execution
- Creating Execution Modules for Pair Trading Strategies
- Introduction to Slippages and Slippage Handling with Algos
- Strategy Optimization, Walk forward and Monte Carlo

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Quantzilla Advanced - Module 5

- Option Basic Terminologies
- Option Payoff Graph
- Options Pricing
- How to Send Option Orders using Futures/Spot Charts

Quantzilla Advanced - Module 6

- Understanding Options Greek and Creating Live Option Greek Charts using Amibroker
- Designing a Hedge Futures using Amibroker and the importance of Hedged Futures
- Designing a Trading System that fires orders in options based on Futures charts

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Quantzilla Advanced - Module 7

- Portfolio Trading Strategies and Implementing with Execution Modules
- How to select a Portfolio of stocks
- Evaluating portfolio & strategy performance
- Risk Management: Risk evaluation & mitigation, risk control systems
- Position Sizing & Kelly Criterion

Quantzilla Advanced - Module 8

- Portfolio Trading Strategies and Implementing with Execution Modules
- How to select a Portfolio of stocks
- Evaluating portfolio & strategy performance
- Risk Management: Risk evaluation & mitigation, risk control systems
- Position Sizing & Kelly Criterion

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Quantzilla Advanced - Module 9

- How to Implement Straddle & Strangle using Amibroker
- How to Implement Gamma Scalping using Amibroker

Quantzilla Advanced - Module 10

- What is an Options Trading Adjustment
- How to Implement Option Trading Adjustments
- Best Trading & Coding Practices

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Features / Benefits

- Tradestudio 3 Months
- Previous and Current Recording session access For One Year
- Amibroker Backtesting and Amibroker Scanner and Exploration Course access worth of Rs.4000
- Introduction to Rotational Trading Worth of Rs.2000
- Certification course on Amibroker Basic course Worth of Rs.1000
- Mini Certification course on Algorithmic Trading Strategies Worth of Rs.2500
- Private Trading community access

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MENTOR

Mr.Rajandran from Marketcalls

He is a Full time trader and founder of Marketcalls, hugely interested in building timing models, algos,discretionary trading concepts and Trading Sentimental analysis.He now instructs users all over the world,from experienced traders,professional traders to individual traders.

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