



SYSTEMATIC TRADING WORKSHOP

LEARN THE SKILL OF CONVERTING YOUR TRADING IDEAS INTO SYSTEMS



INTRODUCTION

About the craft



Systematic trading is one of the best ways to trading. Market Wizards like Ray Dalio, Ed Seykota, Larry Connors, Linda Raschke, Richard Dennis, Perry Kaufman, Larry Williams, have proved that rule based objective trading is far superior than discretionary trading.

Amibroker is the world's ultimate investing and trading analysis software. It is used by millions of investors and traders in different countries to validate and execute trading ideas, trading signal generation. Imagine scanning over thousands of securities from across the market with a click of a button in seconds to identify the best trading opportunities. Combine this with the most extensive list of indicators, technical analysis tools, Risk management, Position sizing and the capability to comprehensively validate and optimize your trading strategies.

One needs to learn Amibroker Formula Language extensively to create complex custom indicators, Trading Strategies, entry exit signals. If you wish to learn Systematic, rule based, process oriented, objective trading then this workshop is for you.



Sovit Manjani, CMT

About the Mentor

Sovit Manjani is a Chartered Market Technician, Founder, CEO Trading Heads and YUBHA.com. He was the Co-Founder of Dravyaniti Consulting LLP and Algo Convention. Trading Heads is his dream project to train and mentor passionate learners to be successful Traders / Investors. He has designed and developed various Profitable Algorithmic Trading Systems based on Technical Indicators for Stocks, Futures and Indices. He has also been live trading and executing these strategies from past many years which enable him to combine theory and practical. He has a profitable track record of 30+ CAGR since Jan-2017.

Watch his eLearnmarket Face2Face:

<https://www.youtube.com/watch?v=9k5XouZP3UY>

Read more at:

<https://www.moneycontrol.com/news/business/markets/sovit-manjani-an-accountants-journey-to-becoming-a-systems-trader-4076691.html>

He was a faculty at the BSE Institute for Certificate Program on Technical Analysis. He has coached numerous CMT aspirants for all three levels. He also conducts Systematic Trading workshops and has trained CFA's, CMT's, CA's for Algorithmic trading.



Prerequisites

- Basics of the stock markets.**
- Derivatives.**
- Technical analysis.**
- Simple mathematics.**

Who Should Attend

- Investors**
- Traders**
- Analysts**
- Brokers**

Application

- Swing Trading**
- Technical Analysis**
- Trading System Development.**
- Automated algorithmic Trading.**
- System Designing.**
- Backtesting Trading Ideas.**

❑ OBJECTIVE

- ❑ Learn to trade your ideas objectively and without emotions.
- ❑ Understanding the concepts of Amibroker and learning trading system concepts.
- ❑ Understanding the Nature and Risk involved in following a trading system.
- ❑ Become Independent in using Amibroker.
- ❑ Know your Edge and capitalize on it through strategy based trading.
- ❑ Understanding the concepts of Automated trading & ability to independently Auto-trade.



□ Deep-dive

Week-1

- Amibroker Introduction
- Installation
- Database Setting.
- Importing & exporting data.
- Data cleaning.
- Sources of data.
- The risk of Survivor Bias and Liquidity.
- Basics of AFL Coding
- Creating Screeners, Explorers & Watchlists.

Week-2

- Types of Indicators.
- Creating Custom indicators.
- Creating Composite Index.
- Breadth Indicators.



Week-3

- Strategy Designing Process
- Types of Strategies
- Economic rationale (Premise).
- Deciding Asset Class
- Timeframe
- Determining In-sample and out-sample data
- Walk-Forward data concept.

□ Deep-dive

Week - 4

- Advance AFL Coding.
- Hands on to designing a model System.
- Incorporating money and risk management techniques.
- Back-testing strategies.



Week - 5

- Understanding Setoption functions.
- Position Sizing.
- Creating Intraday Trading Strategies.
- Multiple Timeframes.
- Ranking Methods.
- Verifying future looking signals.
- Optimizing the Strategy.
- Optimization Engines.
- Understanding the risks of curve fitting.

Week - 6

- System validation.
- Robustness testing.
- Performance Measures.
- Comparing strategies.
- Equity curve and monte carlo simulation.
- Trading Psychology
- Trading as a game of probabilities.
- Understanding leverage.
- Tricks to increase risk vs reward.
- Pitfalls of Systematic trading.

TAKEAWAYS

What will be provided



- Participants will receive various indicators AFLs test data.
- Participants will also get the code of anything developed during the workshop.
- Reference to Books, Videos and Audios.
- 20-week post workshop support.
- 52-Week Access to Recordings of all the sessions.
- Requirements: A Laptop (Windows) with Amibroker trial version 5.7 or above Installed. www.amibroker.com

Extensive 48 Hour workshop

6th July 2023

SATURDAYS

8th July 2023



WEEKEND
CLASSES

SUNDAYS





Investment on Self : 19,750/-

NEFT

Account Name: Trading Heads

Bank Name: Canara Bank

Branch: Mumbai Khar

Account Type : Current

Account Number: 120002300421

IFSC: CNRB0000207

UPI ID : 313959802300421@cnrb

Email : support@tradingheads.com

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