

PrestoSmartCallExecutor Strategy

Overview:

This strategy is for traders who subscribe to signal providers for Buy/Sell decisions or generate signals through some other analytics. Through this strategy the user will simply provide the Entry, Qty., Profit & Stop loss levels in a CSV or txt file & strategy will accordingly execute the signals.

Strategy logic:

In this strategy the user will write in Entry Price, Entry Qty., Profit Levels & Stop loss Levels in the csv or txt file. The strategy will intelligently read this file & automatically execute the signals as per the levels in the input file. The user can write new signals any time in this file. The strategy will read the file at fixed interval & look for any modifications if any for further execution. As the Entry positions get filled the strategy will accordingly place the Profit & Stop loss Levels for those symbols.

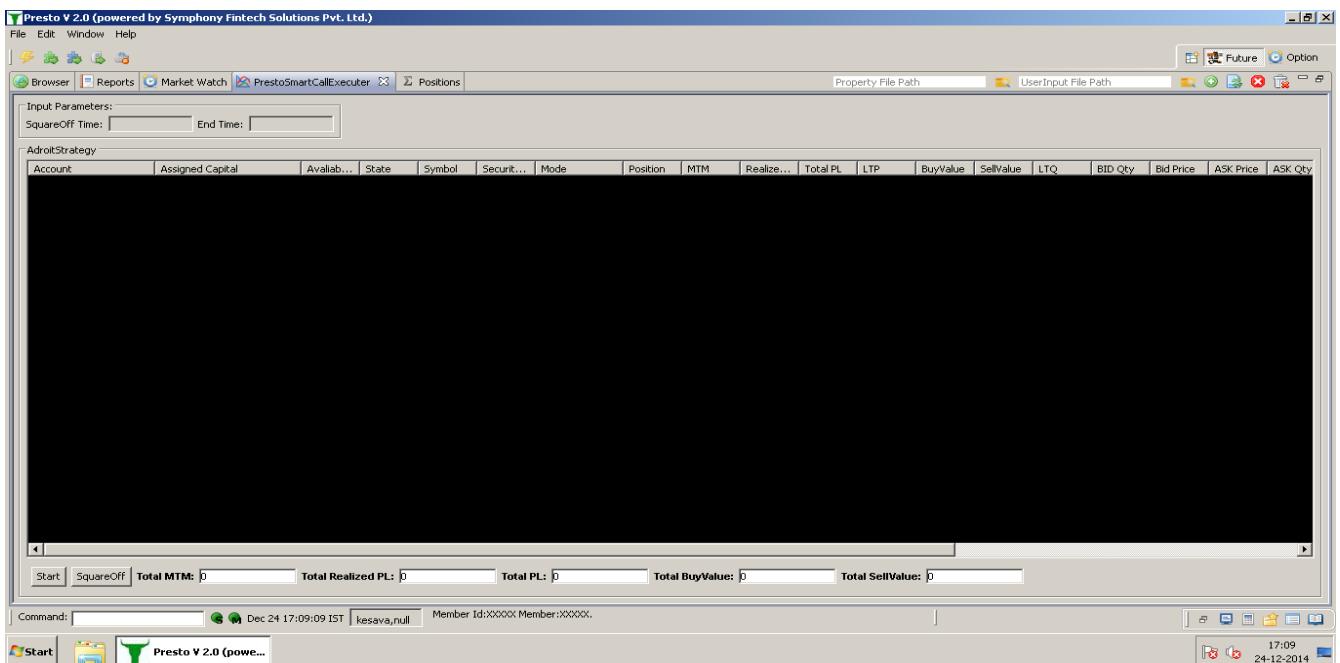
Input screen:

The input file for placing orders.

PositionalCall.csv - Microsoft Excel

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U
1	Time	Symbol	Side	Qty	EntryPrice	PT1	PT2	SL													
2	23	36190	1	25	150	0	250	40													
3	23	46192	1	25	150	0	250	40													
4	23	47794	1	25	150	0	250	40													
5	23	48195	1	25	150	0	250	40													
6	23	42596	1	25	150	0	250	40													
7	23	46195	1	25	150	0	250	40													
8	23	66180	1	25	150	0	250	40													
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Following is the screen for starting the strategy



Key Input Parameters in CSV file:

- a) Symbol : Here you have the mention the symbol id which you are going to trade.
- b) Side : This parameter defines your Entry Side. If this parameter is set to 1 then it defines the Entry as Buy while 2 is set to define Sell.
- c) Qty. : Here you mention the no. of quantity you want to enter for the particular symbol.
- d) Entry Price : Here you set the Entry Price for that symbol.
- e) PT1 : This defines your First Profit Level for 50% of the total Entry Qty.
- f) PT2 : This defines your Second Profit Level for remaining 50% of the total Entry Qty.
- g) SL : This defines your Stop Loss level for the Total Entry Qty.

Running the Strategy

- a) The user will load the strategy parameters from the strategy view.
- b) He will then click on the Start button to run the strategy.
- c) Once the strategy is up & running it will start executing the orders as per the parameters in the input file.
- d) The user can square-off the positions at any point of time by selecting the symbol & click on the square-off button.

NetPosition report view:

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File Edit Window Help

Reports Market Watch PrestoJobExStrategy View Future

Home Logout

Symphony Report Viewer

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Net Position Reports of All Dealers(FO)

User	SecurityID	Symbol	Exp.Date	Trade Time	Option Type	Strike Price	Buy Qty	Sell Qty	Buy Value(Rs.)	Sell Value(Rs.)	Buy Avg Price(Rs)	Sell Avg Price
DealerPRO												
	40746	BANKNIFTY	30MAY13	2013-05-07 13:57:50	N/A	N/A	75	75	894,076.25	894,560.00	11,921.017	11,927.47
	41265	NIFTY	30MAY13	2013-05-07 14:02:32	PE		5700	150	16,630.00	16,270.00	110.867	108.47
Total									910,706.25	910,830.00		

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Net Position Reports of All Dealers(CM)

User	SecurityID	Symbol	Trade Time	Buy Qty	Sell Qty	Buy Value(Rs.)	Sell Value(Rs.)	Buy Avg Price(Rs)	Sell Avg Price(Rs)	Net Avg	Net Qty	Realized Net Value(Rs)
DealerPRO												
	2885	RELIANCE	2013-05-07 13:52:15	3	3	2,444.35	2,443.95	814.783	814.65	-0.13	0	-0.40
Total						2,444.35	2,443.95					-0.40

Position View:

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Reports Market Watch PrestoJobExStrategy View Future

Positions

Filter:

Symbol(Exchange,MaturityDate)	SecurityID	Account	Trader Id	StrategyInstance	ExternalStr...	Position	Trading PL	Realized PL	MTM	Total PL
RELIANCE(NSECM)	2885	11893	DealerPRO	DealerPROPrestoJobExStrategy6	<none>	0.00	-0.40	-0.40	0.00	-0.40
BANKNIFTY(NSEFO,MAY13,30)	40746	11893	DealerPRO	DealerHKOprestoJobExStrategy6	<none>	0.00	483.75	483.75	0.00	483.75
NIFTY(NSEFO,MAY13,30,PE,5700)	41265	11893	DealerPRO	DealerPROPrestoJobExStrategy6	<none>	0.00	-360.00	-360.00	0.00	-360.00

Trade Book View:

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File Edit Window Help

Reports Market Watch PrestoJobExStrategy View Future

Console Average Price Trade Book Transaction Details RMS Alerts Console

Filter:

SendingTime	OrdID	OrdStatus	Side	Symbol	MaturityMonthYear	PutOrCall	StrikePrice	OrderQty	CumQty	LeavesQty	OrderPrice	StopPx	AvpPx	Account	LastQty	ExecPrice	Exch	BrokerID	Trader
13:52:01	67002	FILLED	B	RELIANCE	0			1	1	0	814.9	0	11893	1	814.9	nsecm...	Dealer...		
13:52:09	67004	FILLED	B	RELIANCE	0			1	1	0	814.9	0	11893	1	814.75	nsecm...	Dealer...		
13:52:13	67006	FILLED	B	RELIANCE	0			1	1	0	814.75	0	11893	1	814.7	nsecm...	Dealer...		
13:52:15	67009	FILLED	S	RELIANCE	0			3	3	0	812.65	0	11893	3	814.65	nsecm...	Dealer...		
13:53:23	67010	FILLED	S	BANKNIFTY	MAY-2013			25	25	0	11926.2	0	11893	25	11926.2	nsefo...	Dealer...		
13:53:45	67012	FILLED	S	BANKNIFTY	MAY-2013			25	25	0	11926.2	0	11893	25	11926.2	nsefo...	Dealer...		
13:53:54	67014	FILLED	S	BANKNIFTY	MAY-2013			25	25	0	11926.2	0	11893	25	11930	nsefo...	Dealer...		
13:55:23	67016	FILLED	B	NIFTY	MAY-2013	PE		5700	50	0	110.95	0	11893	50	110.95	nsefo...	Dealer...		
13:55:26	67018	FILLED	B	NIFTY	MAY-2013	PE		5700	50	0	110.95	0	11893	50	110.9	nsefo...	Dealer...		
13:55:28	67020	FILLED	B	NIFTY	MAY-2013	PE		50	50	0	110.9	0	11893	50	110.75	nsefo...	Dealer...		
13:56:00	67022	FILLED	B	BANKNIFTY	MAY-2013			25	25	0	11918	0	11893	25	11918	nsefo...	Dealer...		
13:56:02	67024	FILLED	B	BANKNIFTY	MAY-2013			25	25	0	11918.95	0	11893	25	11917.05	nsefo...	Dealer...		

Transaction Details View:

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SendingTime	TransactTime	MsgType	OrdID	OrigOrdID	OrdStatus	Side	Symbol	MaturityMonthYear	PutOrCall	StrikePrice	OrderQty	CumQty	LeavesQty	OrdType	OrderPrice	StopPx	AvgPx	Accou	
13:52:13	13:52:13	ExecutionReport	67009		PEND NEW	S	RELIANCE	0			3	0		LMT	1192.60		1192.60	0	
13:52:13	13:52:13	ExecutionReport	67009		NEW	S	RELIANCE	0			3	0		LMT	812.65		812.65	0	
13:52:15	13:52:15	ExecutionReport	67009		FILLED	S	RELIANCE	0			3	0		LMT	812.65		812.65	0	
13:53:22	13:53:22	ExecutionReport	67010		PEND NEW	S	BANKNIFTY	MAY-2013			25	0	25	LMT	11926.20		0	11893	
13:53:22	13:53:22	ExecutionReport	67010		NEW	S	BANKNIFTY	MAY-2013			25	0	25	LMT	11926.2	0	11893	0	
13:53:23	13:53:23	ExecutionReport	67010		FILLED	S	BANKNIFTY	MAY-2013			25	25	0	LMT	11926.2		11926.2	0	
13:53:23	13:53:23	ExecutionReport	67011	67011	PEND NEW	B	BANKNIFTY	MAY-2013			25	0	25	STOP LIMIT	11976.05	119...	0	11893	
13:53:23	13:53:23	ExecutionReport	67011	67011	NEW	B	BANKNIFTY	MAY-2013			25	0	25	STOP LIMIT	11976.05	119...	0	11893	
13:53:24	13:53:24	ExecutionReport	67012		PEND NEW	S	BANKNIFTY	MAY-2013			25	0	25	LMT	11926.20		0	11893	
13:53:24	13:53:24	ExecutionReport	67012		NEW	S	BANKNIFTY	MAY-2013			25	0	25	LMT	11926.2	0	0	11893	
13:53:45	13:53:45	ExecutionReport	67013		FILLED	S	BANKNIFTY	MAY-2013			25	25	0	LMT	11926.2		0	11893	
13:53:46	13:53:46	ExecutionReport	67013	67013	PEND REP	B	BANKNIFTY	MAY-2013			50	0	50	STOP LIMIT	11976.05	119...	0	11893	
13:53:46	13:53:46	ExecutionReport	67013	67013	REPLACED	B	BANKNIFTY	MAY-2013			50	0	50	STOP LIMIT	11976.05	119...	0	11893	
13:53:46	13:53:46	ExecutionReport	67014		PEND NEW	S	BANKNIFTY	MAY-2013			25	0	25	LMT	11926.20		0	11893	
13:53:46	13:53:46	ExecutionReport	67014		FILLED	S	BANKNIFTY	MAY-2013			25	25	0	LMT	11926.2	0	0	11893	
13:53:55	13:53:55	ExecutionReport	67015	67013	PEND REPL	B	BANKNIFTY	MAY-2013			75	0	75	STOP LIMIT	11979.90	119...	0	11893	
13:53:55	13:53:55	ExecutionReport	67015	67013	REPLACED	B	BANKNIFTY	MAY-2013			75	0	75	STOP LIMIT	11979.9	11950		11893	
13:53:55	13:53:55	ExecutionReport	67015		PEND NEW	B	NIFTY	MAY-2013	PE		5700	50	0	50	LMT	110.95	0	0	11893
13:53:55	13:53:55	ExecutionReport	67015		NEW	B	NIFTY	MAY-2013	PE		5700	50	0	50	LMT	110.95	0	0	11893
13:53:55	13:53:55	ExecutionReport	67016		FILLED	B	NIFTY	MAY-2013	PE		5700	50	0	50	LMT	110.95	0	0	11893
13:53:55	13:53:55	ExecutionReport	67017		PEND NEW	S	NIFTY	MAY-2013	PE		5700	50	0	50	STOP LIMIT	105.70	105.95	0	11893
13:53:55	13:53:55	ExecutionReport	67017		NEW	S	NIFTY	MAY-2013	PE		5700	50	0	50	STOP LIMIT	105.7	105.95	0	11893
13:53:55	13:53:55	ExecutionReport	67018		FILLED	B	NIFTY	MAY-2013	PE		5700	50	0	50	LMT	110.95	0	0	11893
13:53:55	13:53:55	ExecutionReport	67019	67019	PEND REP	S	NIFTY	MAY-2013	PE		5700	100	0	100	STOP LIMIT	105.65	105.90	0	11893
13:53:55	13:53:55	ExecutionReport	67019	67019	REPLACED	S	NIFTY	MAY-2013	PE		5700	100	0	100	STOP LIMIT	105.65	105.9	0	11893
13:53:56	13:53:56	ExecutionReport	67020		PEND NEW	B	NIFTY	MAY-2013	PE		5700	50	0	50	LMT	110.90		0	11893
13:53:56	13:53:56	ExecutionReport	67020		NEW	B	NIFTY	MAY-2013	PE		5700	50	0	50	LMT	110.9	0	0	11893
13:53:56	13:53:56	ExecutionReport	67021		FILLED	B	NIFTY	MAY-2013	PE		5700	50	0	50	LMT	110.9	0	0	11893
13:53:56	13:53:56	ExecutionReport	67021	67019	PEND REPL	B	NIFTY	MAY-2013	PE		5700	150	0	150	STOP LIMIT	105.80	105.75	0	11893
13:53:56	13:53:56	ExecutionReport	67021	67019	REPLACED	B	NIFTY	MAY-2013	PE		5700	150	0	150	STOP LIMIT	105.8	105.75	0	11893
13:56:00	13:56:00	ExecutionReport	67022		PEND NEW	B	BANKNIFTY	MAY-2013			25	0	25	LMT	11918.00		0	11893	
13:56:00	13:56:00	ExecutionReport	67022		NEW	B	BANKNIFTY	MAY-2013			25	0	25	LMT	11918	0	0	11893	
13:56:00	13:56:00	ExecutionReport	67022		FILLED	B	BANKNIFTY	MAY-2013			25	25	0	LMT	11918		0	11893	
13:56:00	13:56:00	ExecutionReport	67023		PEND NEW	B	BANKNIFTY	MAY-2013			50	0	50	STOP LIMIT	11979.90	119...	0	11893	
13:56:01	13:56:01	ExecutionReport	67023	67015	REPLACED	B	BANKNIFTY	MAY-2013			50	0	50	STOP LIMIT	11979.9	11950	0	11893	
13:56:01	13:56:01	ExecutionReport	67024		PEND NEW	B	BANKNIFTY	MAY-2013			25	0	25	LMT	11918.95		0	11893	
13:56:01	13:56:01	ExecutionReport	67024		NEW	B	BANKNIFTY	MAY-2013			25	0	25	LMT	11918.95	0	0	11893	
13:56:02	13:56:02	ExecutionReport	67024		FILLED	B	BANKNIFTY	MAY-2013			25	25	0	LMT	11918.95		0	11893	

Command: [] May 7 14:01:28 IST [salerPRO.nk] Member Id:XXXXX Member:XXXXX

Open Order View:

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SendingTime	OrdID	OrdStatus	Side	Symbol	MaturityMonthYear	PutOrCall	StrikePrice	OrderQty	CumQty	LeavesQty	OrderPrice	StopPx	AvgPx	Account	LastQty
11:44:06	190...	NEW	B	RELIANCE				1	0	805	0	0	11893	0	0
11:44:39	190...	NEW	S	BANKNIFTY	MAY-2013			25	0	25	12600	0	0	11893	0
11:45:22	190...	NEW	B	NIFTY	JUN-2013	CE		2700	50	0	5020	0	0	11893	0

Cancel all open orders

Square off all open positions

Cancel All button:

Clicking this button all open order will get canceled

Square off button:

Clicking this button all created position will get squared off.