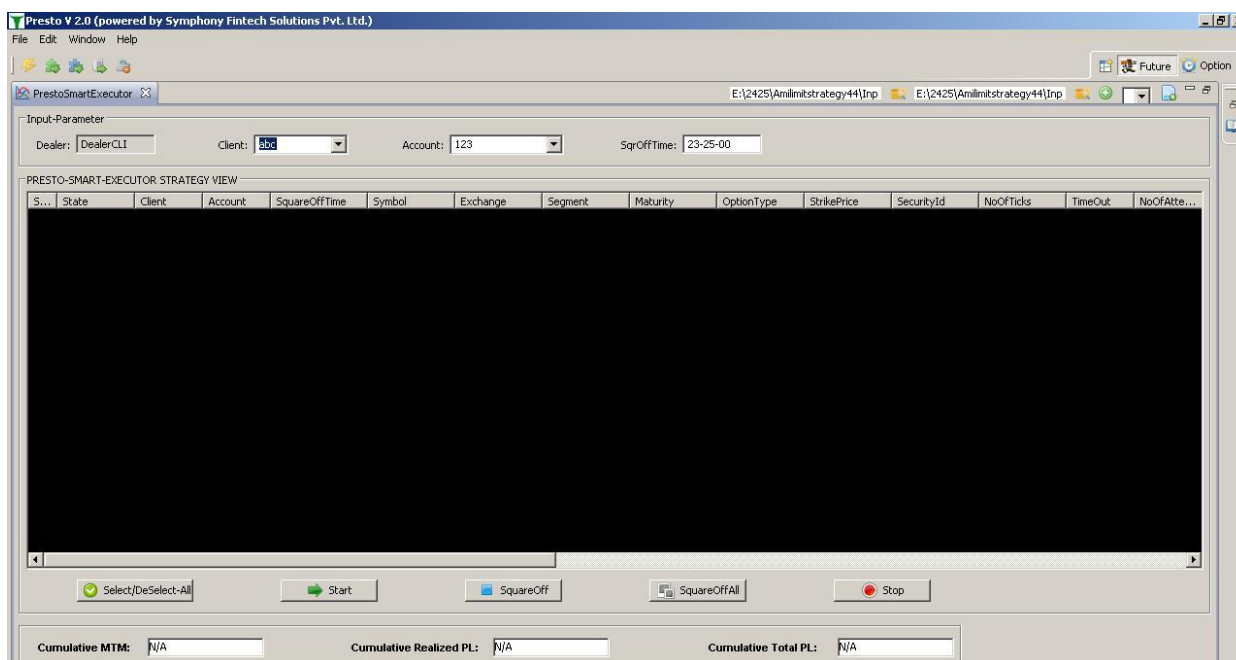


PrestoSmartExecutor Execution Strategy Write up

Overview: Basically PrestoSmartExecutor Execution Strategy is an execution strategy which manages the order execution of one or multiple clients as per execution logic defined by user. This is intraday execution strategy. Signals (buy/sell) generated from Amibroker will be passed to Presto through the strategy for its execution. There will be feature to provide Manual entry of the Buy/Sell signals. Based upon the signal (Buy/Sell) strategy will place orders having following conditions. This strategy could be used for any Cash, FO stocks.

Input screen: Following is the screen for starting and monitoring (Dashboard) the strategy.



Input Parameters:

- i. Following inputs are provided thru csv file

1	Symbol	Exchange	Segment	MaturityMonthYear	OptionsType	StrikePrice	No.of tick	TimeOut	Attempts	FinalAction	AFL Name
2	ADANIEN	NSEFO	FUT	20130425	NA	NA	4	5	3	replaceToMarket	Sample1
2											

(a) **No. of Lot/Qty (Q)** to be used while placing first order for given symbol. It should be taken from **PrestoFuse**.

(b) **Order modification timeout (in Seconds):** It refers to a time interval during which if entry order does not get executed, the strategy starts modifying the order after that.

(c) **No .of ticks:** It refers to an input field where user needs to define the no. of ticks to be used for modifying the entry orders.

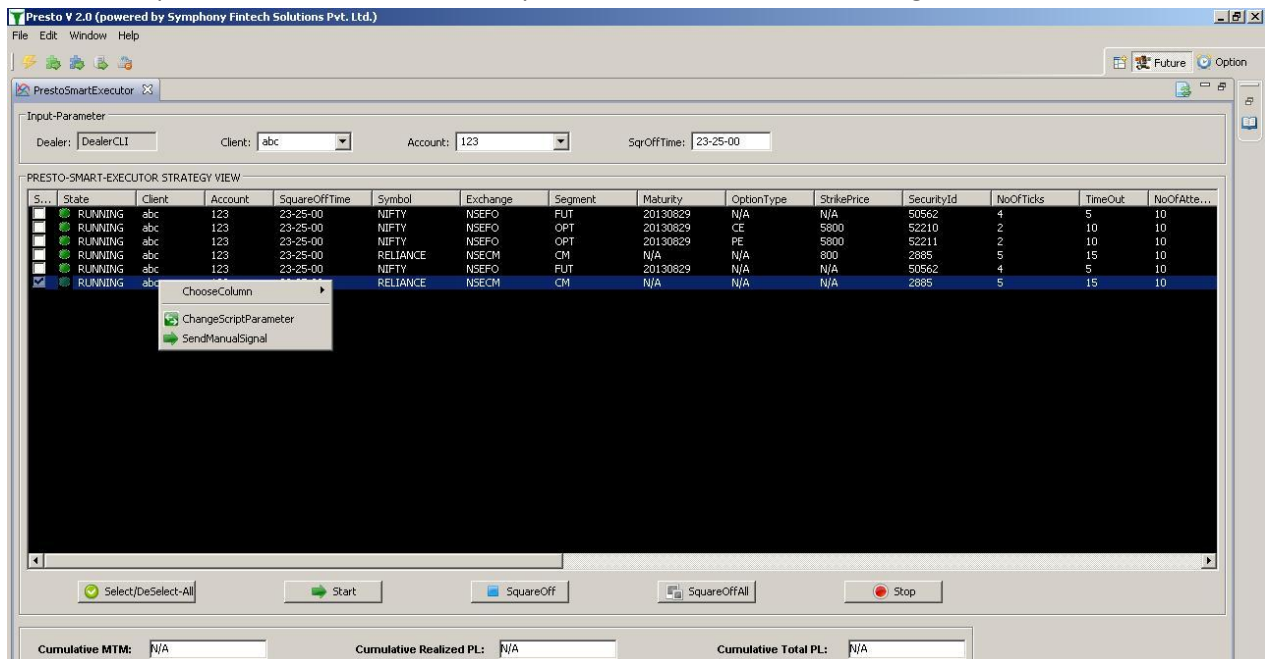
(d) **No. of attempts**: Here we need to define no. of attempts for which user wants entry order to get modified.

(e) **FinalAction**: Option to be provided for user to whether orders to be 'Replace to market' or 'Cancel order' if entry order is not getting executed after defined no. of modification.

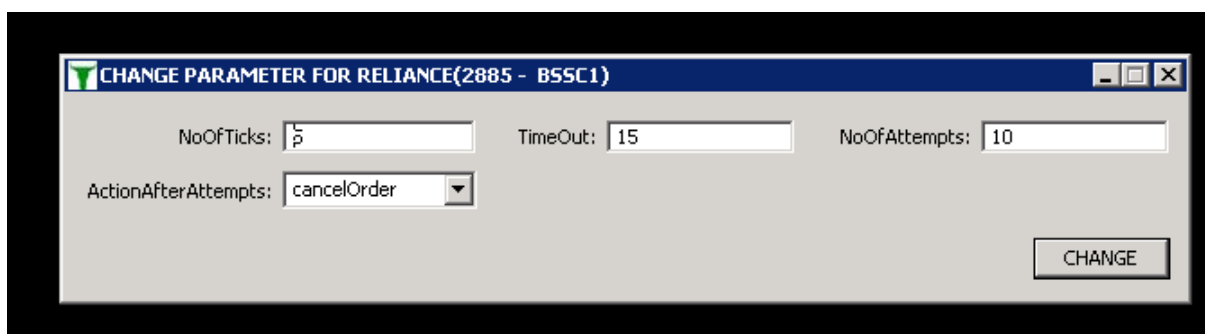
(f) **AFL Name**: The name of AmiBroker Chart which is to be run for that symbol.

Strategy Monitoring View:

Once all the parameters are loaded from input view it is visible in Monitoring view.

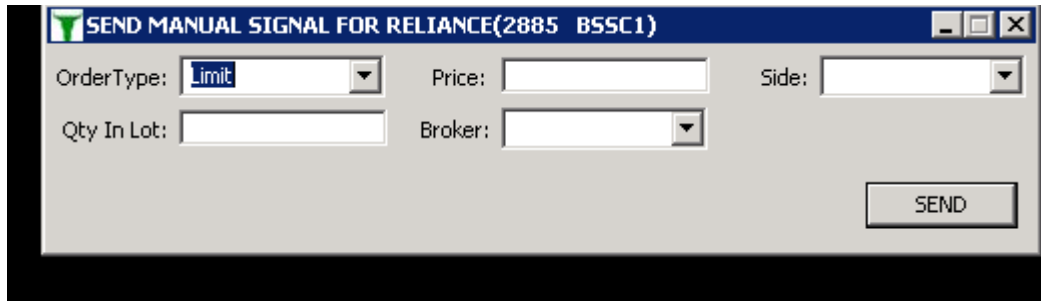


It provides action buttons to control the start/stop, square off and square off all of individual/all instances. We can change input parameters given at run such as, "No of ticks, timeout, no of attempts, action after attempts" for any instance.



Using above view user can change the input parameters.

Also user can place orders manually from running instance of strategy view using “place manual orders” view. We can place market and limit orders of buy/sell type from this view, whose modification will take place as per the input parameters of that running instance



Square off feature:-

- (a) Strategy will place square off orders at square off time, which we can modify at run time. After day end square off is done, strategy will auto stop.
- (b) We can also place square off orders using square off and square off all buttons for any particular instance or for entire strategy without stopping it.
- (c) Even on click of stop button before square off is done then strategy will do auto square off after cancelling all open orders.

Net Position report:

Following is the screen to view Net Position report of the strategy:

Today's Net Position Report Of User (FO)															
User	SecurityID	Symbol	Exp.Date	Trade Time	Option Type	Strike Price	BuyQty	SellQty	BuyValue(Rs)	SellValue (Rs)	BuyAvgPrice (Rs)	SellAvgPrice (Rs)	NetQty	NetValue(Rs)	TurnOver(Rs)
DealerCLI	50591	NIFTY	30AUG12	2012-08-21 13:23:41	N/A	N/A	50		266,397.50		5,327.95		50	-266,397.50	266,397.50
Total									266,397.50					-266,397.50	266,397.50