

## PrestoSmartJobbing Strategy\_Ver 2.1

### Overview:

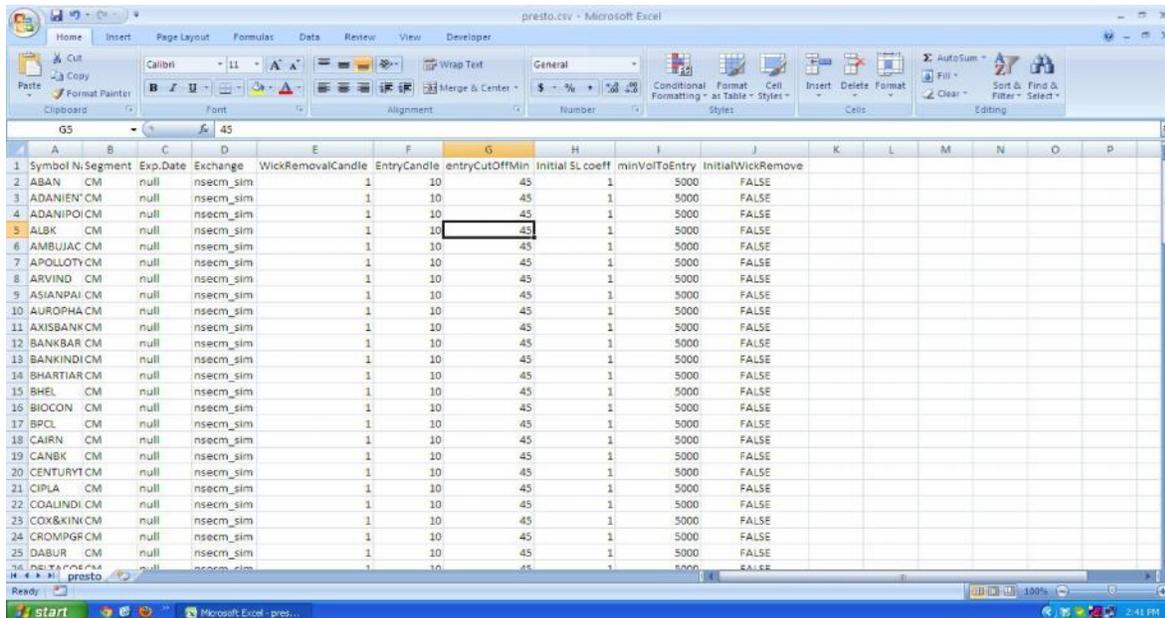
This strategy is for jobbers who trade based on the breakout of High & Low. Its practically impossible to track basket of 50-100 symbols manually. This strategy is designed to meet the need of these type of traders.

### Strategy logic:

In this strategy We subscribe to a basket of scrips in the input file. The strategy will then filter out scrips with Open=Low or Open=High & will look for candle breakout entries in those scrips as per the parameters set in input file. Scrips with Open=Low are considered for Buy side breakout while scrips with Open=High are considered for Sell side breakout.

### Input screen:

The strategy parameters are set in a input file with csv format.



	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
1	Symbol	N-Segment	Exp.Date	Exchange	WickRemovalCandle	EntryCandle	entryCutOffMin	Initial Sl. coeff	minVolToEntry	InitialWickRemove						
2	ABAN	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
3	ADANIEN	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
4	ADANIPOI	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
5	ALBK	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
6	AMBUJAC	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
7	APOLLLOTY	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
8	ARVIND	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
9	ASIANPAI	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
10	AUROPHA	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
11	AXISBANK	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
12	BANKBAR	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
13	BANKINDI	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
14	BHARTIAR	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
15	BHEL	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
16	BIOCON	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
17	BPL	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
18	CAIRN	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
19	CANBK	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
20	CENTURYT	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
21	CIPLA	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
22	COALINDI	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
23	COX&KIN	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
24	CROMPGFC	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
25	DABUR	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						
26	DR	CM	null	nsecm_sim	1	10	45	1	5000	FALSE						

Following is the screen for starting the strategy



### Key Input Parameters in CSV file:

In the first 4 columns of this file, the symbol wise details like symbol name, expiry, segment etc. are set.

I) **WickRemovalCandle**. It specifies the candle size for whose wicks or spikes you want to ignore. Usually this parameter is set to 1 or 2 so as to ignore the huge spikes which occur during market open. If set to 1 then it will ignore the spike or wick for the first one minute of the candle.

II) **Entry Candle** sets the candle size to be taken by strategy for breakout.

Lets say its set to 10, the strategy will then internally monitor the high low of the 10min candle from the start time & will enter at break of that candle.

III) **entryCutOffMin** parameter sets the cut off time for entry after the formation of candle.

IV) **Initial SL coeff** is coefficient for placing stop loss in terms of Range (difference between high & low of candle). Lets say this parameter is set to 1 then it will take the actual Range value(i.e. 1 x R) for stop loss calculation.

V) **minVolToEntry** parameter is used to set the minimum required volume during the formation of candle. Lets say the candle size is 10 min with start time of 9:15 am & the minVolToEntry is set to 5000 for a particular scrip. So min volume during 9:15 am to 9:25 am should be more than or equal to 5000 otherwise the strategy will ignore that particular scrip for breakout.

VI) **InitialWickRemove**. This parameter can be set as TRUE or FALSE so as to enable or disable the first parameter of WickRemovalCandle.

### **Key Input Parameters in Strategy View:**

I) **Account**, this is the client id provided by the broker.

II) **File Name** is where you have to type the name of the csv input file.

III) **Start Time**, here you have input the candle start time.

IV) **Slab** is used to decide the no. of quantity for individual symbols based on their Range value. Lets say the Slab is set to 1000 & the Range value for a particular scrip is 2, the strategy will then divide  $1000/2=500$  (i.e. Slab/Range) & send the 500 qty. for Entry in that particular symbol.

V) **End Time** parameter sets the time at which the strategy will square-off all open positions, cancel all open orders & the strategy will come to a halt.

### **Profit Target Levels & Trailing Stop loss**

Once the Entry orders for any symbols are filled the strategy will then send a stoploss order & Profit order for the particular symbol.

Stoploss order is sent as per the Initial SL coeff set in the input file.

The Strategy also calculates 6 different target levels (T1-T6), for Profit Levels. The Profit order will be placed at T6 while remaining target levels are used for trailing of stoploss.

### **Running the Strategy**

a) The Trader will prepare a basket of symbols in the csv input file with all the required parameters. This file will be stored at a predefined location on the server.

b) Trader will load the file with all the parameters from strategy.

c) Once up & running the strategy will look for opportunities from the basket of symbols & will execute them accordingly.

d) At any given point of time the trader can square-off his positions by selecting the symbol & clicking on the square-off or square-off All buttons.

### **NetPosition report view:**



