

Option Strategy Builder

An innovative feature for seamless options trading in Desktop EXE application with auto execution functionality.

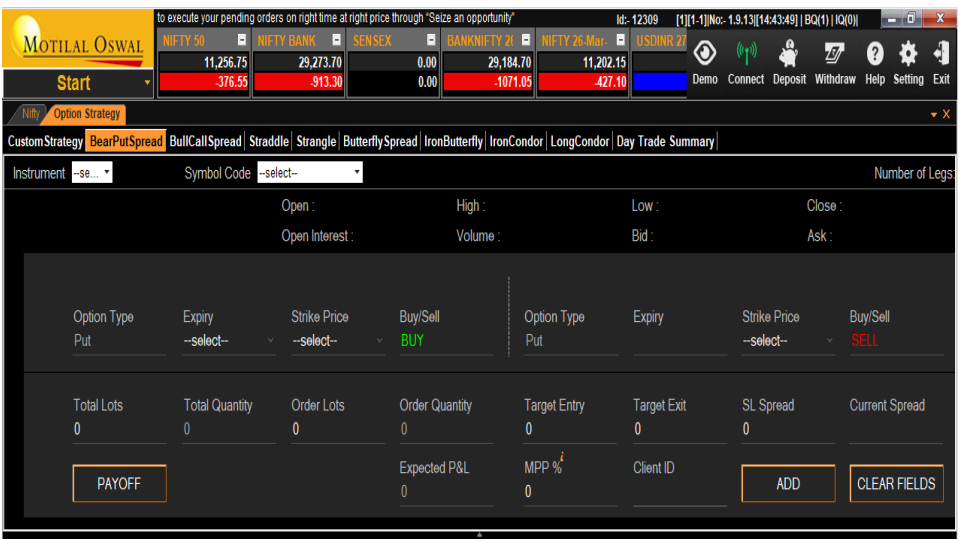
Key Features-

- Auto execution of desired spread with no manual intervention
- Predefined option strategy builder for easy creation and execution of strategies
- Custom Strategy builder for personalised strategies trading
- Save and load functionality for carry forward strategies
- Strategy Payoff diagram for profit and loss estimation
- Define Entry and Exit with stop-loss spread order in one strategy order

How to Access-

Login to EXE>> Click on **Start menu**>>Select **Option Strategy** from Strategy builder menu.

- ### Strategies For Execution-
- Bear Put Spread
 - Bull Call Spread
 - Straddle
 - Strangle
 - Butterfly Spread
 - Iron Condor
 - Long Condor



Create strategy- Order Form

Editable fields

Non-Editable fields



The screenshot displays the Motilal Oswal trading platform interface. At the top, there's a market overview section with various indices like NIFTY 50, NIFTY BANK, SENSEX, BANKNIFTY 2, NIFTY 27-Feb, and USOINR 2, each showing its current price and change. Below this is a navigation bar for 'Option Strategy' with various strategy types like BearPutSpread, BullCallSpread, etc. The main area shows the 'Instrument' as NIFTY 27-FEB-2020 with its market data (Open, High, Low, Close, Volume, Bid, Ask). The order form is split into two legs. The first leg is a NIFTY Put with an expiry of 27-Feb-2020, a strike price of 11700, and a 'BUY' order. The second leg is a NIFTY Put with an expiry of 27-Feb-2020, a strike price of 11000, and a 'SELL' order. Below the legs, there are fields for 'Total Lots' (6), 'Order Lots' (2), 'Target Entry' (-66.5), 'Target Exit' (-69.5), and 'SL Spread' (-65). A 'PAYOFF' button is visible. At the bottom, there are 'ADD' and 'CLEAR FIELDS' buttons, and a status bar with 'SAVE FILE | START ALL | ST'.

Editable fields

- Expiry
- Strike Price
- Total Lots
- Order Lots
- MPP%
- Stop-loss spread

Non-Editable fields

- Option Type
- Buy/Sell
- Expiry(2nd Leg)
- Buy/Sell(2nd Leg)

Order Form-

- In order form expiry needs to be selected only for Leg 1, Leg 2 expiry would be selected automatically
- User needs to define Strike price for both the legs
- ***“Option Type” field is non editable and would be auto populated as per strategy specification***
- The Buy/Sell parameters would be by default set for Bull Call spread and Bear Put Spread. For Straddle and Strangle strategy leg 1 Buy/Sell parameter would be applicable to leg 2
- Strategy will not be added in case of any fields are left blank

Option Payoff graph

MO Trader Experience Rule Based Trading System "TradeGuide Signal" Contact -022 38466618 / 38464956 / 61927800 Id:- 10368 [1][1-1]No:- 1.9.10[[11:04:34] | BQ(0) | IQ(0)]

NIFTY 50	NIFTY BANK	SENSEX	BANKNIFTY 30	NIFTY 30-May	USDINR 29-May
0.00	0.00	0.00	30,140.55	11,677.90	71.00
0.00	0.00	0.00	-37.35	-135.60	0.66

Start Demo Connect Deposit Withdraw Help Setting Exit

testing Option Strategy

BearPutSpread BullCallSpread Straddle

Instrument NSEFO Symbol

NIFTY 30-MAY-2019
11677.90 ▼ -135.6 (-1.15%)

NIFTY
Option Type Exp
Put 09

Total Lots To
15 112

PAYOFF

Payoff Diagram

31.60 Close : 11813.50
7.90 Ask : 11678.30

0.00 ▲ 0 (0%)
Strike Price Buy/Sell
1019 10950 ▼ SELL

Current Spread Expected P&L
-4.00 562.5

ADD CLEAR FIELDS

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Client ID	Strategy	Leg 1 S	Target Exit	Entry Spread	Exit Spread	MPP	Start/Stop	Clear
NT0001	BearPutSpread	NIFTY 0	5	0	0	0	Start	Cle

Add Strategy

Experience Rule Based Trading System "TradeGuide Signal" Contact -022 38466618 / 3846 Id:- 10368 [1][1-1]No:- 1.9.10[11:05:37] | BQ(0) | IQ(0)

NIFTY 50	NIFTY BANK	SENSEX	BANKNIFTY 30	NIFTY 30-May	USDINR 29-May
0.00	0.00	0.00	30,140.55	11,706.00	71.00
0.00	0.00	0.00	-37.35	-107.50	0.66

GO

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BearPutSpread BullCallSpread Straddle Strangle Day Trade Summary

Instrument **NSEFO** Symbol Code **NIFTY** Number of Legs: 2 Legs

NIFTY 30-MAY-2019 Open : 11706.10 High : 11881.90 Low : 11531.60 Close : 11813.50

11706.00 ▼ -107.5 (-0.91%) Open Interest : 19541025 Volume : 346350 Bid : 11702.50 Ask : 11706.10

<p>NIFTY 4.25 ▲ 0.15 (3.66%)</p> <table style="width: 100%; border-collapse: collapse;"> <tr> <td>Option Type</td> <td>Expiry</td> <td>Strike Price</td> <td>Buy/Sell</td> </tr> <tr> <td>Put</td> <td>09-May-2019</td> <td>11000</td> <td style="color: green;">BUY</td> </tr> </table>	Option Type	Expiry	Strike Price	Buy/Sell	Put	09-May-2019	11000	BUY	<p>NIFTY 0.00 ▲ 0 (0%)</p> <table style="width: 100%; border-collapse: collapse;"> <tr> <td>Option Type</td> <td>Expiry</td> <td>Strike Price</td> <td>Buy/Sell</td> </tr> <tr> <td>Put</td> <td>09-May-2019</td> <td>10950</td> <td style="color: red;">SELL</td> </tr> </table>	Option Type	Expiry	Strike Price	Buy/Sell	Put	09-May-2019	10950	SELL
Option Type	Expiry	Strike Price	Buy/Sell														
Put	09-May-2019	11000	BUY														
Option Type	Expiry	Strike Price	Buy/Sell														
Put	09-May-2019	10950	SELL														

Total Lots	Total Quantity	Order Lots	Order Quantity	Target Entry	Target Exit	Current Spread	Expected P&L
15	1125	3	225	-4	-4.5	-4.00	562.5

PAYOFF	MPP % 0	Client ID NT0001	ADD	CLEAR FIELDS
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SAVE FILE | START ALL | STOP ALL

Client ID	Strategy	Leg 1 Scrip	Leg 1 B/S	Leg 2 Scrip	Leg 2 B/S	Target Entry	Target Exit	Entry Spre...	Exit Spread	MPP	Start/Stop	Clear
NT0001	BearPutSpread	NIFTY 09-MAY-2019 PE 11000	BUY	NIFTY 09-MAY-2019 PE 10950	SELL	-4	-4.5	0	0	0	Start	Clear

Strategy Grid Layout

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Leg 3 B/S	Leg 4 Scrip	Leg 4 B/S	Target Entry	Target Exit	SL Spread	Current Entry	Current Exit	Realised P&L	Unrealised P&L	MPP	Start/Stop	Clear	Status
-	-	-	-612	-615	-610	-613.4	-569.45	0	0	1	Start	Clear	Inactive
-	-	-	1	0	2	-28.9	0.6	-136	-4453	0	Start	Clear	Inactive
Script	Buy/Sell	Order L...	Order Qty	Entry Placed	Entry Traded	Exit Pla...	Exit Tra...	SL Placed	SL Traded	Total Lots	Total Qty		
BANKNIFTY 26-MAR-2020 CE 30000	BUY	1	20	60	60	40	40	0	0	5	100		
BANKNIFTY 26-MAR-2020 CE 30100	SELL	1	20	60	60	40	40	0	0	5	100		

Key Features-

- Parent Child Grid format
- Start all function
- Stop All function
- Save functionality
- Strategy level order status
- Strategy modification
- Realised P&L
- Unrealised P&L

User can modify below parameters through strategy grid for execution-

- Total Lots
- Order Lots
- Entry Spread
- Exit Spread
- MPP%

Case 1- Entry Placed= Entry Traded

MO Trader Experience Rule Based Trading System "TradeGuide Signal" Cor Id:- 10368 [1][1-1]No:- 1.9.10[[11:13:02] | BQ(0) | IQ(0)]

MOTILAL OSWAL

NIFTY 50 0.00 NIFTY BANK 0.00 SENSEX 0.00 BANKNIFTY 3I 30,140.55 NIFTY 30-May- 11,614.00 USDINR 29-Ma 71.00

Start 0.00 0.00 0.00 -37.35 -199.50 0.66

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Client ID	Strategy	Leg 1 Scrip	Leg 1 B/S	Leg 2 Scrip	Leg 2 B/S	Target Entry	Entry Spread	Target Exit	Exit Spread	MPP	Start/Stop	Clear
NT0001	BearPutSpread	NIFTY 09-MAY-2019 PE 11000	BUY	NIFTY 09-MAY-2019 PE 10950	SELL	-4	-4.25	-4.5	-3.85	0	Stop	Clear

Scrip	Buy/Sell	Order Lots	Order Qty	Entry Placed	Entry Traded	Exit Placed	Exit Traded	Total Lots	Total Qty
NIFTY 09-MAY-2019 PE 11000	BUY	3	225	225	225	0	0	15	1125
NIFTY 09-MAY-2019 PE 10950	SELL	3	225	225	225	0	0	15	1125

Legs	Entry Placed	Entry Traded	Exit Placed	Exit Traded
Leg1	225	225	0	0
Leg2	225	225	0	0

Key Behaviour-

- Strategy Builder would check for Exit opportunity in case of Exit spread is met for the Qty entered
- Strategy would be saved for execution on next day

Case 2-Partially Executed

MO Trader

Rule Based Trading System "TradeGuide Signal" Contact -022 38466618 / 38464956 / 61927800

Id:- 10368 [1][1-1]No:- 1.9.10[11:27:30] | BQ(0) | IQ(0)

MOTILAL OSWAL

Start

NIFTY 50 0.00 0.00 0.00 30,710.00 11,863.45 70.00

NIFTY BANK 0.00 0.00 0.00 532.10 49.95 -0.34

SENSEX 0.00 0.00 0.00

BANKNIFTY 3I 0.00 0.00 0.00

NIFTY 30-May 0.00 0.00 0.00

USDINR 29-Me 0.00 0.00 0.00

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Strategy	Leg 1 Scrip	Leg 1 B/S	Leg 2 Scrip	Leg 2 B/S	Target Entry	Entry Spread	Target Exit	Exit Spread	MPP	Start/Stop	Clear	Status
BearPutSpread	NIFTY 09-MAY-2019 PE 11000	BUY	NIFTY 09-MAY-2019 PE 10950	SELL	-4.15	-4.35	-4.5	-4.5	0	Stop	Clear	Partial

Scrip	Buy/Sell	Order Lots	Order Qty	Entry Placed	Entry Traded	Exit Placed	Exit Traded	Total Lots	Total Qty
NIFTY 09-MAY-2019 PE 11000	BUY	3	225	450	225	150	150	15	1125
NIFTY 09-MAY-2019 PE 10950	SELL	3	225	450	450	150	150	15	1125

Legs	Entry Placed	Entry Traded	Exit Placed	Exit Traded
Leg1	450	225	150	150
Leg2	450	450	150	150

Key behaviour-

- System would not check for any Exit trades.
- Strategy would not be saved for execution on next day
- Executed position can be monitored through Net position on subsequent day.

Case 3-Strategy not Initiated

MO Trader

Experience Rule Based Trading System "TradeGuide Signal" Contact -022 38466618 / 38464956 / 61927800 Id:- 10368 [1][1-1]No:- 1.9.10[11:09:01] | BQ(1) | IQ(0)

MOTILAL OSWAL

NIFTY 50 0.00 NIFTY BANK 0.00 SENSEX 0.00 BANKNIFTY 3I 30,140.55 NIFTY 30-May 11,669.70 USDINR 29-Ma 71.00

GO

Start

testing Option Strategy

SAVE FILE | START ALL | STOP ALL

Client ID	Strategy	Leg 1 Scrip	Leg 1 B/S	Leg 2 Scrip	Leg 2 B/S	Target Entry	Entry Spread	Target Exit	Exit Spread	MPP	Start/Stop	Clear
NT0001	BearPutSpread	NIFTY 09-MAY-2019 PE 11000	BUY	NIFTY 09-MAY-2019 PE 10950	SELL	-4	-4	-4.5	-3.85	0	Stop	Clear

Scrip	Buy/Sell	Order L...	Order Qty	Entry Placed	Entry Traded	Exit Pla...	Exit Tra...	Total Lots	Total Qty
NIFTY 09-MAY-2019 PE 11000	BUY	3	225	0	0	0	0	15	1125
NIFTY 09-MAY-2019 PE 10950	SELL	3	225	0	0	0	0	15	1125

Legs	Entry Placed	Entry Traded	Exit Placed	Exit Traded
Leg1	0	0	0	0
Leg2	0	0	0	0

Key Behaviour-

- System would check for Entry spreads
- Strategy wont be saved for execution on subsequent day

Case 4- Strategy Fully executed

MO Trader Experience Rule Based Trading System "TradeGuide Signal" Contact - Id:- 10368 [1][1-1]No:- 1.9.10[11:21:05] | BQ(0) | IQ(0)

Start

NIFTY 50	NIFTY BANK	SENSEX	BANKNIFTY 30	NIFTY 30-May	USDINR 29-May	GO
0.00	0.00	0.00	30,749.45	11,744.65	70.05	
0.00	0.00	0.00	571.55	-68.85	-0.29	

testing Option Strategy Order Book

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Strategy	Leg 1 Scrip	Leg 1 B/S	Leg 2 Scrip	Leg 2 B/S	Target Entry	Entry Spread	Target Exit	Exit Spread	MPP	Start/Stop	Clear	Status
BearPutSpread	NIFTY 09-MAY-2019 PE 11000	BUY	NIFTY 09-MAY-2019 PE 10950	SELL	-4	0	-4.5	0	0	Start	Clear	Execu...

Scrip	Buy/Sell	Order Lots	Order Qty	Entry Placed	Entry Traded	Exit Placed	Exit Traded	Total Lots	Total Qty
NIFTY 09-MAY-2019 PE 11000	BUY	3	225	1125	1125	1125	1125	15	1125
NIFTY 09-MAY-2019 PE 10950	SELL	3	225	1125	1125	1125	1125	15	1125

Legs	Entry Placed	Entry Traded	Exit Placed	Exit Traded
Leg1	125	125	125	125
Leg2	125	125	125	125

Key Behaviour-

- Strategy bar in grid would be displayed in Green colour
- Strategy would be locked and no new action can be taken
- Strategy will be available till EOD and would not be loaded on subsequent days.

Case 5- Order Rejection

MO Trader Experience Rule Based Trading System "TradeGuide Signal" Contact -022 38466 Id:- 10368 [1][1-1]No:- 1.9.10[11:31:27] | BQ(0) | IQ(0)

Instrument	Value	Value	Value	Value	Value	Value
NIFTY 50	0.00	0.00	0.00	30,000.00	11,767.65	70.00
NIFTY BANK	0.00	0.00	0.00	-177.90	-45.85	-0.34

Start

testing Option Strategy Order Book

SAVE FILE | START ALL | STOP ALL

Strategy	Leg 1 Scrip	Leg 1 B/S	Leg 2 Scrip	Leg 2 B/S	Target Entry	Entry Spread	Target Exit	Exit Spre...	MPP	Start/Stop	Clear	Status
BearPutSpread	NIFTY 09-MAY-2019 PE 11000	BUY	NIFTY 09-MAY-2019 PE 10950	SELL	-4.05	-4.35	-4.15	-4.15	0	Stop	Clear	Partial
BearPutSpread	NIFTY 09-MAY-2019 PE 11000	BUY	NIFTY 09-MAY-2019 PE 10950	SELL	-4.05	-4.35	-4.15	-4.15	0	Start	Clear	Rejected

Scrip	Buy/Sell	Order Lots	Order Qty	Entry Placed	Entry Traded	Exit Placed	Exit Traded	Total Lots	Total Qty
NIFTY 09-MAY-2019 PE 11000	BUY	3	225	225	225	225	0	15	1125
NIFTY 09-MAY-2019 PE 10950	SELL	3	225	225	225	225	0	15	1125

Key Behaviour-

- On any order rejection the strategy in Grid would be changed to Red colour
- Strategy would be locked and no new action can be taken
- Strategy wont be saved for execution on subsequent day

Incomplete order form

The screenshot shows the MO Trader interface with a 'BearPutSpread' strategy selected. A pop-up dialog box is open, displaying the error message: "Target Entry should be greater than Target Exit". The background interface shows market data for NIFTY and details for the selected strategy, including option types (Put), expiry (09-May-2019), and strike prices (11000 and 10950).

Alert for any pending order 3.15

p.m

The alert window contains the following text: "Kindly execute any pending orders in Option Strategies manually from Order book. All pending orders shall be valid till end of the day. Option strategies with pending order will not be available tomorrow for trading."

Pop-up on clearing the strategy

The screenshot shows the MO Trader interface with a table of strategies. A 'Clear' pop-up dialog box is open, displaying the message: "Kindly check for any Pending/Partially executed orders in strategy. Cleared strategies won't be available for further execution. Are you sure you want to clear the strategies?". The table below shows the details of the strategies.

Strategy	Leg 1 Scrip	Leg 1 B/S	Leg 2 Scrip	Leg 2 B/S	Target Entry	Entry Spread	Target Exit	Exit Spre...	MPP	Start/Stop	Clear	Status
BearPutSpread	NIFTY 09-MAY-2019 PE 11000	BUY	NIFTY 09-MAY-2019 PE 10950	SELL	-4.05	-4.35	-4.15	-4.15	0	Start	Clear	Inactive
Scrip	Buy/Sell	Order Lots	Order Qty	Entry Placed	Entry Traded	Exit Placed	Exit Traded	Total Lots	Total Qty			
NIFTY 09-MAY-2019 PE 11000	BUY	3	225	450	225	150	150	15	1125			
NIFTY 09-MAY-2019 PE 10950	SELL	3	225	450	450	150	150	15	1125			

Key Points to Remember-

- Max 10 strategies can be added to strategy grid
- Strategy once cleared would be available in **Day trade summary** tab and will be available till EOD.
- Once cleared and transferred to Day trade summary, user cannot add back the strategy to strategy Grid for Execution
- If strategy positions are not exited and cleared from the Grid, user can monitor the open position through net positions.
- To modify trade user should click on “stop” and modify the parameters.
- User cannot add duplicate strategy to the Grid for execution

Thank You!!!