Option Strategy Builder

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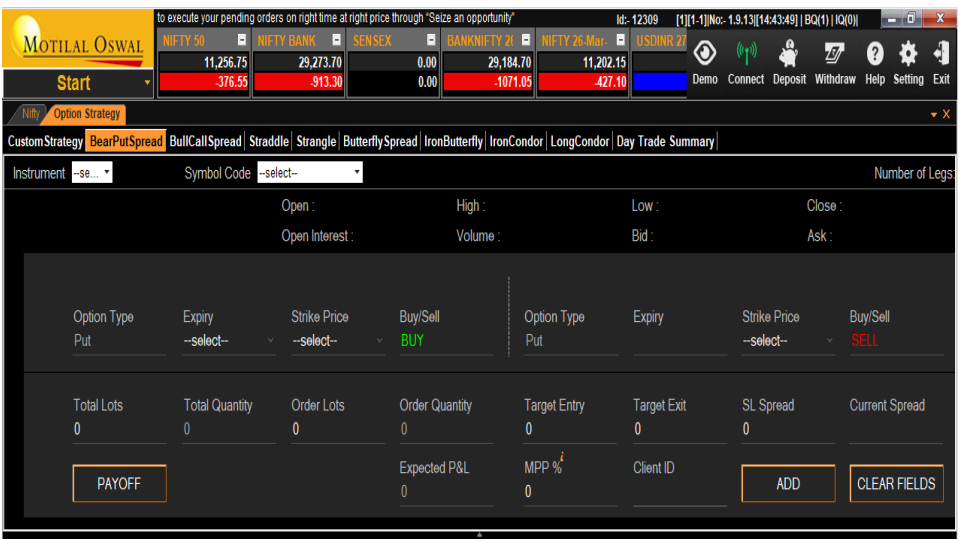
Key Features-

- 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

Option Strategy Builder

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

Create strategy-Order Form

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

Add Strategy

Strategy Grid Layout

	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

	Scrip	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

Strategy Modification-

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

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

_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

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

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.

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Case 5- Order Rejection

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

Alerts and Pop-up

Incomplete order form

Alert for any pending order 3.15 p.m

Pop-up on clearing the strategy

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!!!