



ALGO TRADING

BLITZ TRADER









- An Advance Algo Interface for 'Pro-Traders'

Blitz is an Advanced Algo engine designed to support Execution through Algo Strategy formats. It has all functionality available inbuilt to monitor strategy Execution and trades.

Available Windows :

- Market Watch : User can monitor scripts details through the same
- Net Position : It shows net integrated position
- Trade Book : It shows executed trades
- Open Order : It shows unexecuted pending orders
- Message Logs : Strategy , Application & Execution Log are reflected
- Algo Interface : To Select and initiate Algo formats

- Enlisted below are the Hot buttons available on the Strategy windows in Blitz providing Quick access to enable strategy Functions :

- :  Click to Create Strategy Instance
- :  Click to Delete Strategy Instance
- :  Click to Change Parameters
- :  Click to Rename Strategy Instance
- :  Click to Start Strategy Instance
- :  Click to Stop Strategy Instance
- :  Click to Import Strategy Instance (it Load's saved Instances)
- :  Click to Export Strategy Instance (it Saves created Instances)
- :  Click to Stop All running instances for the selected Strategy

Basic Execution Algo's :



This set of Algo's cover basic execution Algo formats through which user can pre-define the Targets, Stop Loss, Trailing Stop Loss, Slice bulk quantity and Executing Complex Spread based Trades.

Basic Execution strategy formats include;

- Blitz Bracket Order
- Blitz Cover Order
- Blitz Iceberg
- Blitz MultiLeg Executor

Execution Algo : Blitz Bracket Order Ver 1.0



Blitz Bracket Order is an Algo Strategy Format for Day and Positional Traders. The user provides inputs in form of Entry Price, Targets, StopLoss & Trailing Stoploss.

The screenshot shows a software window titled "Bracket Order Strategy" with the following configuration:

- Algo Name:** Bracket Order Strategy
- Portfolio Name:** ALGO - 01
- Symbol Parameter:**
 - Exchange: NSEFO
 - Segment: Futures
 - Symbol: ACC
 - Expiry: 31Jan2019
- Strategy Parameter:**
 - Side: BUY
 - Order Type: LIMIT
 - Product Type: NRML
 - Quantity: 10
 - Price: 1450
 - Trigger Price: (empty)
 - ATP: (selected)
 - Absolute: (selected)
 - Target: (empty)
 - Stop Loss: 10
 - Trailing: 2
 - Client ID: IIFL01
- Target Slicing:**
 - Target 1: Quantity: 1, Price: 4
 - Target 2: Quantity: 2, Price: 5
 - Target 3: Quantity: 3, Price: 6
 - Target 4: Quantity: 4, Price: 7

Buttons: "Slice" and "Submit" are visible.

Execution Algo : Blitz Cover Order Ver 1.0



Blitz Cover order Algo format is for users who don't want to limit their Profit but simultaneously wants to manage Risk by Trailing Stop Loss on their Entry.

This format is Best suited for Day Traders.

The screenshot shows a software window titled "Cover Order" with a standard Windows-style title bar. The interface is divided into several sections:

- Algo Name:** A text box containing "Cover Order Strategy".
- Portfolio Name:** A text box containing "ALGO - 02".
- Symbol Section:** A group box containing four dropdown menus: "Exchange" (NSEFO), "Segment" (Futures), "Symbol" (SBIN), and "Expiry" (31Jan2019).
- Strategy Section:** A group box containing several controls:
 - Side:** A dropdown menu set to "BUY".
 - Order Type:** A dropdown menu set to "LIMIT".
 - Product Type:** A dropdown menu set to "NRML".
 - Quantity:** A text box containing "10".
 - Price:** A text box containing "292".
 - Trigger Price:** An empty text box.
 - ATP/Absolute:** Two radio buttons, both of which are selected.
 - Stop Loss:** A text box containing "3".
 - Trailing:** A text box containing "1".
 - Client ID:** A text box containing "IIFL01".
 - Add:** A button located at the bottom right of the Strategy section.

Execution Algo : Blitz IceBerg Ver 1.0



Blitz IceBerg is an Algo Strategy format that send the order into Slices to reduce the Price Impact in the Market. It reduces the Margin Consumption at a time hence giving the user more space to Trade.

It can be used for Intraday as well as for Positional Trades.

The screenshot shows a configuration window for the Blitz IceBerg Algo Strategy. The window has a blue background and a title bar with a green 'Y' icon and standard window controls. The configuration is divided into several sections:

- Algo Name:** ICEBERG
- PortFolio:** ALGO - 03
- Current LTP:** 1468.65
- Symbol Parameter:**
 - Exchange: NSECM
 - Segment: (empty)
 - Symbol: RELIANCE
 - Expiry Date: (empty)
 - Option Type: (empty)
 - Strike Price: (empty)
- Strategy Parameter:**
 - Start Time: 09:15:00
 - End Time: 15:35:00
 - Entry Side: BUY SELL
 - Total Qty: 1000
 - Slice %: 10.00
 - Disclose Qty: 100
 - Order Price: 1465.00
 - Product Type: NRML
 - Client ID: CL11
 - ClientName: Client User11
 - ADD** button

Execution Algo : Blitz MultiLeg Executor Ver 1.0



Blitz MultiLeg Executor strategy is designed for Hedgers & Option Traders in F&O segment. Algo format calculates spread difference of defined legs for execution. Maximum 4 legs are available at a time for execution. User has a choice to select the number of legs from 2 to 4 for defining input parameters. This Algo format supports Option to Option, Future to Option and Future to Future Strategy Execution.

The screenshot shows the Symphony Fintech MultiLeg Strategy configuration window. The window title is "Symphony Fintech". The main configuration area includes:

- Algo Name: MultiLeg Strategy
- PortFolio: ALGO - 07
- Select Leg: 3 Leg (dropdown menu is open showing 2 Leg, 3 Leg, 4 Leg)
- Symbol Parameter table:

	Exchange	Segment	Symbol	Expiry Date	Option Type	Strike Price	Order Type	Lot
Leg1	NSEFO	Futures	NIFTY	31Jan2019			Buy	1
Leg2	NSEFO	Option	NIFTY	31Jan2019	CE	10900	Sell	1
Leg3	NSEFO	Option	NIFTY	31Jan2019	PE	10700	Buy	1

NumberOfRound: 100

Strategy Parameter:

Start Time	End Time	Product Type	Client ID	Current Value	Get Current Value
09:15:00	23:15:00	NRML	IIFL01	10818.75	
Entry Level	<input checked="" type="checkbox"/> Profit Level	<input checked="" type="checkbox"/> Loss Level	ReEntry	Load	
10810.00	10850.00	10790.00	True		

Alpha Generating Algo :



This set of Algo's cover advance execution functionality which aids in generating Alpha. User can discipline their trading activity using the parameters made available therein and take advantage of market swings.

Alpha generating strategy formats include;

- Blitz Order Slicer
- Blitz Order Slicer Plus
- Blitz Master Scalping
- Blitz Trend Trader

Alpha Generating Algo : Blitz Order Slicer Ver 1.0



Blitz order Slicer is a Bidding Strategy. The Algo format is designed to execute 'Bulk' Quantity in Slices. User Bids its Entry & Exit into the market to capture better Average of its accumulated quantity within user defined price range.

The screenshot shows a software window titled 'Symphony Fintech'. The interface is divided into several sections for configuring an algorithm:

- Algo Name:** Order Slicer
- Portfolio:** ALGO - 04
- Current LTP:** 115

Symbol Parameter

Exchange	Segment	Symbol	Expiry Date	Option Type	Strike Price
NSEFO	Option	NIFTY	31Jan2019	CE	10900

Strategy Parameter

Entry Side	Total Qty	Slice Qty	Time Out (Sec)	Tick Size	ClientID:
BUY	1000	5	10	1	IIFL01

Lower Limit: 113.85 Upper Limit: 116.15

Load

Alpha Generating Algo : Blitz Order Slicer Plus Ver 1.0



Blitz order Slicer Plus is a Bidding Strategy. It's an extended version of Blitz Order Slicer Algo Strategy. Here the execution happens on the child Symbol based on the Criteria getting met on Parent Symbol.

The screenshot shows the Symphony Fintech software interface for the Blitz Order Slicer Plus algorithm. The window title is "Symphony Fintech".

Algo Name: Portfolio: LTP (S1): LTP (S2):

UnderLine Symbol

Exchange	Segment	Symbol	Expiry Date	Option Type	Strike Price
<input type="text" value="NSEFO"/>	<input type="text" value="Futures"/>	<input type="text" value="NIFTY"/>	<input type="text" value="31Jan2019"/>	<input type="text"/>	<input type="text"/>

Trading Symbol

Exchange	Segment	Symbol	Expiry Date	Option Type	Strike Price
<input type="text" value="NSEFO"/>	<input type="text" value="Option"/>	<input type="text" value="NIFTY"/>	<input type="text" value="31Jan2019"/>	<input type="text" value="CE"/>	<input type="text" value="10900"/>

Strategy Parameter

Entry Side	Total Qty	Slice Qty	Time Out (Sec)	Lower Limit	Upper Limit
<input type="text" value="BUY"/>	<input type="text" value="1000"/>	<input type="text" value="5"/>	<input type="text" value="5"/>	<input type="text" value="10760"/>	<input type="text" value="10790"/>

Bidding Tick: ClientID:

Alpha Generating Algo : Blitz Master Scalping Ver 1.0



Blitz Master Scalping Algo format is an Alpha Seeking Algo Format. It supports a narrow range Trading where it Enters and Exits on a predefined level from the Starting point. This format is designed to take advantage of the market swings during the day.

'Buy on Dips' & 'Sell on Rise' kind of execution requirement can be met through this format.

A screenshot of the 'Symphony Fintech' software interface for configuring an algorithm. The window title is 'Symphony Fintech'. It contains several input fields and dropdown menus for setting up the algo parameters.

Algo Name: Portfolio: Current LTP:

Symbol Parameter

Exchange	Segment	Symbol	Expiry Date	Option Type	Strike Price
<input type="text" value="NSEFO"/>	<input type="text" value="Futures"/>	<input type="text" value="BANKNIFTY"/>	<input type="text" value="31Jan2019"/>	<input type="text"/>	<input type="text"/>

Strategy Parameter

Start Time End Time Product Type ClientID:

Entry Side	StartPrice	TrailPrice	Lot(EachStep)	EntryDiff	ExitDiff	MaxOpenLot	MaxLoss
<input checked="" type="radio"/> Buy <input type="radio"/> Sell	<input type="text" value="27375"/>	<input type="text" value="Yes"/>	<input type="text" value="1"/>	<input type="text" value="20"/>	<input type="text" value="40"/>	<input type="text" value="50"/>	<input type="text" value="100000"/>

Alpha Generating Algo : Blitz Trend Trader Ver 1.0



Blitz Trend Trader strategy is an Alpha Seeking Algo Format. It supports accumulation in an underlying as the Trend gains momentum in a particular direction. Entry and Exits are based on a predefined level from the Starting point.

This format is designed to take advantage of the market movement for positional & day trading activity.

A screenshot of the Symphony Fintech Blitz Trend Trader configuration window. The window title is "Symphony Fintech". It contains several sections for parameter configuration:

- Algo Name:** TrendTrader
- Portfolio:** ALGO - 07
- Current LTP:** 0
- Symbol Parameter:** Exchange: NSEFO, Segment: Futures, Symbol: NIFTY, Expiry Date: 30May2019, Option Type: (empty), Strike Price: (empty)
- Strategy Parameter:** Start Time: 09:15:00, End Time: 23:15:00, Product Type: NRML, ClientID: CL03
- Entry Side:** Buy (selected), Sell (unselected)
- StartPrice:** 11750.00
- EntryLot:** 1
- EntryDiff:** 10
- SLOption:** LastPrice (selected), LastPrice, AvgPrice
- StopLoss:** 25
- MaxRound:** 20
- ReEntry:** TRUE
- OrderType:** Limit
- Lot Multiplier:** 2
- Buttons:** Load

Arbitrage Algo :



Arbitrage Algo's provides an opportunity to lock in the desired spread using in-build bidding functionality and parameter made available to manage quantity and trade.

Arbitrage Algo strategy formats include;

- Blitz Cash to Future
- Blitz Calendar Spread
- Blitz Option 2 Leg

Arbitrage Algo : Blitz Option 2 Leg Ver 1.0



Blitz Option 2 Leg is a Bidding Algo format designed for traders who want to Bid their entry into the Strategy. Users would be able to place trades in Option contract for Monthly & Weekly expiry both. Popular strategy like Straddle, Strangle, etc. can be initiated through this Algo Format.

Select Instrument

Instrument:

Expiry Near: Expiry Far:

Leg1 - Strike: Leg2 - Strike: Leg1 - OptTyp: Leg2 - OptTyp:

Leg1 - Side: Leg2 - Side: Leg1 - (Lots): Leg2 - (Lots):

Client ID:

Create Contra Instance

Instance Name:

Benchmark: #Ratio Not In Sync

Bidding Leg: Max Pos: PosLeg1: 0
PosLeg2: 0

Threshold Quantity Check IOC Bidding

Buy-[BANKNIFTY 28FEB2019 CE 27000]
Qty (Lots):

Sell-[BANKNIFTY 07MAR2019 CE 27500]
Qty (Lots):

Entry Policy

Modify Order At Second Level Best After % Filled.
Revert Order, If not filled in Seconds. (After First Exec.)

Exit Policy

Market Bidding

Bidding Type:
Modify Order After Every Seconds:
Convert To Market After:

Activate Profiling
 Order Profiling
 Enable Order Routing

Arbitrage Algo : Blitz Cash 2 Future Ver 1.0



Blitz Cash to Future is a Bidding Algo format designed for traders who want to Capture Arbitrage difference between the underlying and its Future Contract. Strategy is designed for Intraday and positional trading activity.

CF:RELIANCE 28MAR2019

BFSC (Buy Future, Sell Cash)		SFBC (Sell Future, Buy Cash)	
Qty (Lots) :	1 <input type="text"/> 500	Qty (Lots) :	0 <input type="text"/> 0
Max Pos (Lots) :	5 <input type="text"/> Future: 0 Cash:0	Max Pos (Lots) :	0 <input type="text"/> Future: 0 Cash:0
F Bench-Mark :	-7.50 <input type="text"/> -6.9	F Bench-Mark :	99999.C <input type="text"/> 6.95
LES : 0	AES : 0	LES : 0	AES : 0
Bidding Leg :	Cash	Bidding Leg :	Future
Exit Policy :	Best	Exit Policy :	AtReferenceMarket
Reverse Policy :	Market Best AtReference AtReferenceMarket	Reverse Policy :	Best
<input type="checkbox"/> Bid At Target	AtReferenceMarket (both)	<input type="checkbox"/> Bid At Target Benchmark	(Till 5th Depth)

If Cash Bidding : Send Future Order After 60.00 % Cash Filled.

<input checked="" type="checkbox"/> Tick Difference Check	BFSC	SFBC	<input checked="" type="checkbox"/> Threshold Qty Check	Use VWAP	BFSC	SFBC
Tick Difference :	10 <input type="text"/>	T	Level :	<input type="checkbox"/>	T	T
			% :	<input type="text"/> 60.00 <input type="text"/>		

Exit Policy

BFSCert Exit Bidding Order To Market After Seconds : 60

Modify Exit Reference Order After Every Seconds : 1 With Tick : 1

Modify Exit Reference Bidding Order To Best Bidding After Modify Count : 30

Modify Exit Reference Bidding Order To Best Bidding After 60.00 % Exit Filled Quantity.

Activate Profiling Enable Order Routing

Order Profiling

Arbitrage Algo : Blitz Calendar Spread Ver 1.0



This format is widely used to Rollover Future positions. User can define the spread at which he wants to rollover Future position. This Algo Strategy Format Supports 'Buy Near, Sell Far' and 'Sell Near, Buy Far' style of execution.

NIFTY 30Apr2020->28May2020

Near Instrument : NIFTY 30APR2020 (LotSize:75)
Far Instrument : NIFTY 28MAY2020 (LotSize:75)

Conv (Buy Near, Sell Far)	Rev (Sell Near, Buy Far)
Order Qty : 1	Order Qty : 1
Max Position : 5 Near: 0 Far: 0	Max Position : 5 Near: 0 Far: 0
F Bench-Mark : 20.00 0 <small>(Must be greater then Market Spread)</small>	F Bench-Mark : 5.00 0 <small>(Must be greater then Market Spread)</small>
LES : 0 AES : 0	LES : 0 AES : 0
Bidding Leg : Far	Bidding Leg : Far
Exit Policy : Best	Exit Policy : Best

Threshold Quantity Percentage : 200 Max Threshold Slippage Tick : 2

Exit Policy

Convert Exit Bidding Order To Market After Seconds : 60

Modify Exit Reference Order After Every Seconds : 1 With Tick : 1

Modify Exit Reference Bidding Order To Best Bidding After Modify Count : 30

Activate Profiling Enable Order Routing

Order Profiling

Change Cancel

XTS One Touch is Integrated with Chart Application 'Amibroker'. This format is for users who want to execute trades through triggers generated in Amibroker on Semi-automated format.

Add-on Functionality in XTS One Touch window: -

- Target
- Stop Loss
- Supports Pyramiding
- Support Multiple Script for Execution
- Choice with Order Type i.e. 'Limit, Order with Market Protection & Market'.

XTS : One Touch



'One Touch' window after loading Scripts will appear as shown below.

Mode	Signal ID	Ref. Symbol	Instrument Type	Client ID	Order Type	Net Position	Last Price	Target	Stop Loss	Bid	Ask
●	G9	NIFTY20MAYFUT	FUTIDX	DEMO4	Limit	0	9111.45	100	50	9111.4	9112
●	G9	RELIANCE20MAYFUT	FUTSTK	DEMO4	Limit	0	1444	50	20	1444	1444.5
●	G9	NIFTY20MAY9100PE	OPTIDX	DEMO4	Limit	0	49.6	50	20	49.55	49.95
●	G9	NIFTY20MAY9100CE	OPTIDX	DEMO4	Limit	0	144.9	50	20	144.05	144.6

All triggers generated in Amibroker will get plotted on 'One Touch' window as shown below. User needs to click on 'Accept' to send order or click on 'Ignore' to ignore Signal

Action1	Action2	SignalID	ExternalSymbol	DateTime	BarInterval	Order Mode
Place Order	Ignore Signal	G9	RELIANCE20MAYFUT	09:30:00	300	SELL
Place Order	Ignore Signal	G9	NIFTY20MAY9100PE	09:15:00	300	SELL
Place Order	Ignore Signal	G9	NIFTY20MAY9100CE	09:15:00	300	BUY
Place Order	Ignore Signal	G9	NIFTY20MAYFUT	09:15:00	300	COVER

XTS REST API provides flexibility to traders in routing orders through solutions meeting their requirement.

With XTS REST API, users can now connect their applications developed for execution on;

- Scripting Languages like Java, Python, C++
- Chart applications like 'Amibroker', etc.
- Web solutions providers like 'Tradetron', etc.
- Any 3rd Party service provider having XTS REST API integrated

XTS REST API document link :

Interactive API : <https://ttblaze.iifl.com/interactive/doc/>

Marketdata API : <https://ttblaze.iifl.com/marketdata/doc/>

THANK YOU

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