



BLITZ TRADER

- An Advance Algo Interface for 'Pro-Traders'

BLITZ: Features & Windows



Blitz is an Advanced Algo engine designed to support Execution through Algo Stratgey formats. It has all functionality available inbuild 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 : Stratgey , Application & Execution Log are reflected

➤ Algo Interface : To Select and inititate Algo formats

BLITZ TRADER: Hot buttons on Strategy Window



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

: 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)

• : Region 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.

▼ Bracket Order Strategy
Algo Name: Bracket Order Strategy Portfolio Name: ALGO - 01 Symbol Parameter Exchange Segment Symbol Expiry NSEFO Futures ACC 31Jan2019
Strategy Parameter Side Order Type Product Type Quantity Price Trigger Price BUY ILIMIT NRML 10 1450 Slice
Target Stop Loss Trailing Client ID ATP Absolute 10 2 IIFL01 Submit
Target Slicing ✓ Target 1 ✓ Target 2 ✓ Target 3 ✓ Target 4
Quantity: 1 2 3 4
Price : 4 5 6 7

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 simultaniously wants to manage Risk by Trailing Stop Loss on their Entry.

This format is Best suited for Day Traders.

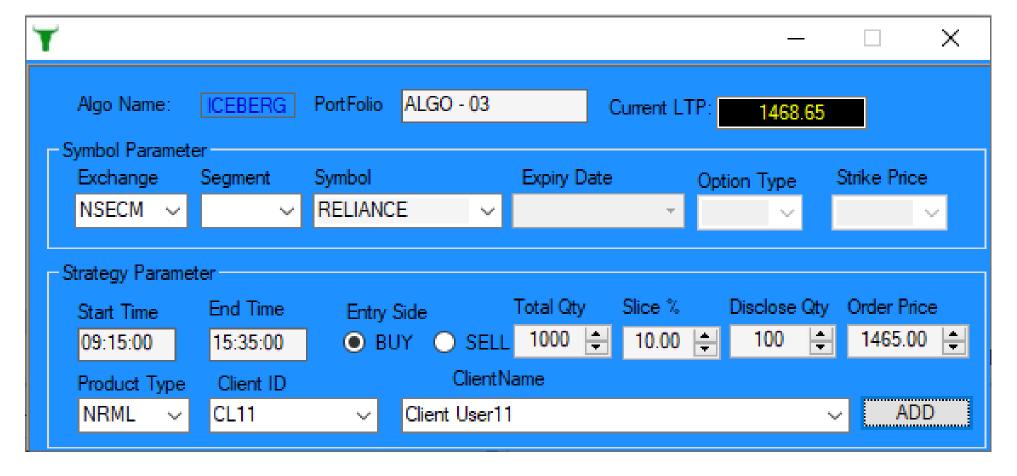
Algo Name: Symbol	Cover Order St	rategy Portrol	io Name:	ALGO - 02	_	
Exchange	Segment	Symbol	Expiry			
NSEFO <u>▼</u>	Futures 💌	SBIN	▼ 31Jan2019	▼		
Strategy Side	Order Type	Product Type	Quantity	Price	Trigger Price	
BUY 💌	LIMIT 💌	NRML	10	292		3
		Stop Loss	Trailing C	lient ID		

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.



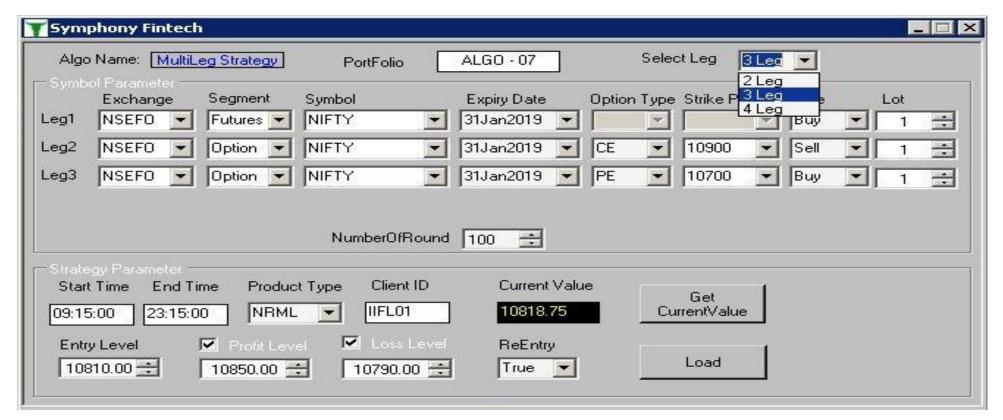
Execution Algo: Blitz MultiLeg Executor Ver 1.0



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.



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.

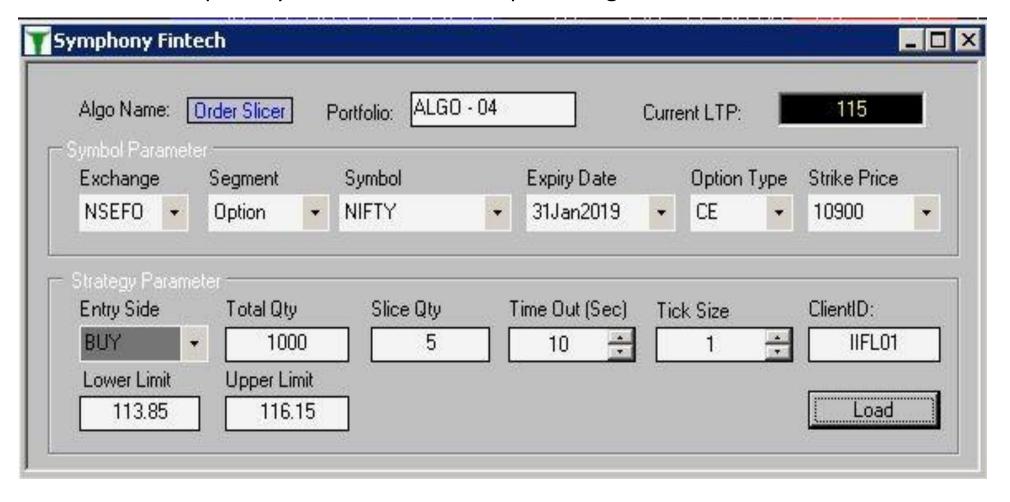
Alpha generating strategy formats include;

- ➤ 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.



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.

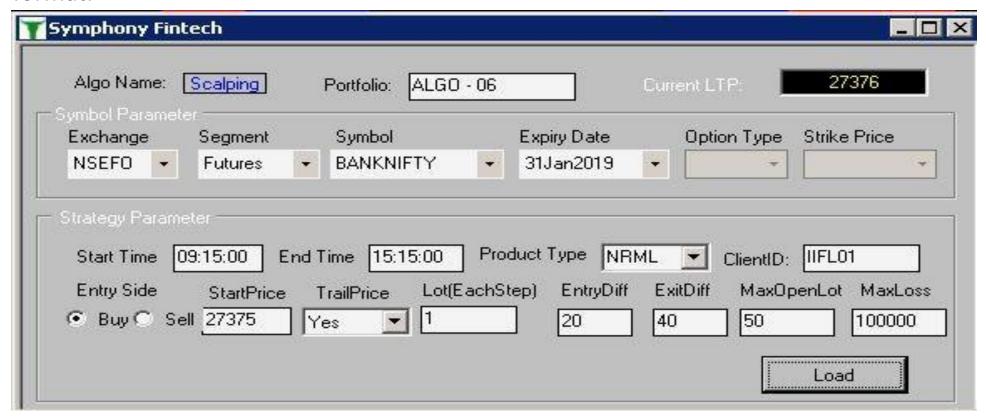
Exchange		Segment		Symbol		Expiry Date		Option Type	Strike Price	
NSEFO	*	Futures	•	NIFTY	. •	31Jan2019	•	-		
rading Syr Exchange		Segment		Symbol		Expiry Date		Option Type	Strike Price	
NSEFO	-	Option		NIFTY	•	31Jan2019	•	CE •	10900	Ī
Strategy P				Clies Otto	-	Cara Control (Cara)		12.5	1144441348	
Entry Side BUY	· •	Total Qt	S.,	Slice Qty 5		ime Out (Sec) 5 🚓	Lov	ver Limit 10760	Upper Limit 10790	

Alpha Generating Algo: Blitz Master Scalping Ver 1.0



Blitz Master Scalpping Algo format is an Alpha Seeking Algo Format. It supports a narrow range Trading were 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.

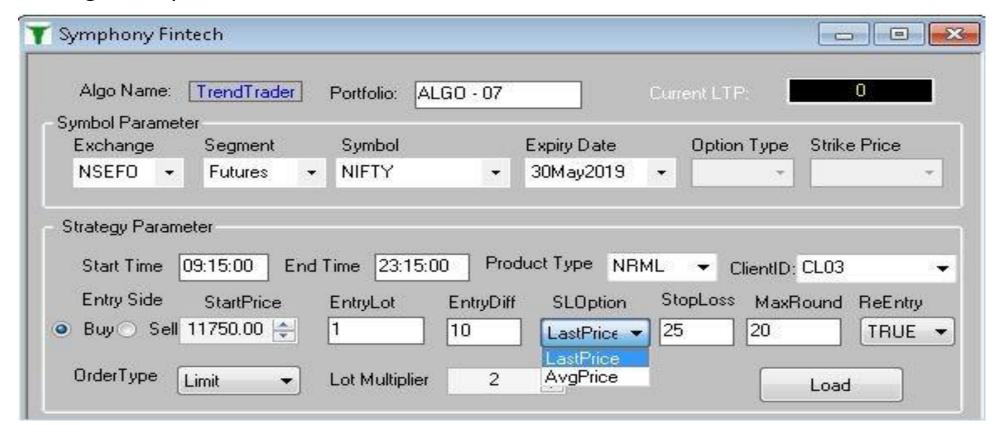


Alpha Generating Algo: Blitz Trend Trader Ver 1.0



Blitz Trend Trader stratgey is an Alpha Seeking Algo Format. It supports accumulation in an underlying as the Trend gains movementum in a perticular 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.



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.

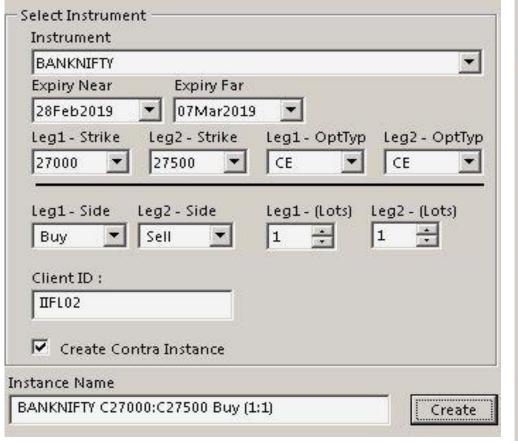
Arbitrage Algo strategy formats include;

- ➤ 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 innitiated through this Algo Format.



Bidding Leg: Leg1 Max Pos: 20 PosLeg1: 0 Threshold Quantiy Check I IOC Bidding Buy-[BANKNIFTY 28FEB2019 CE 27000] Qty (Lots): 13.65 13.80 7.15 Sell-[BANKNIFTY 07MAR2019 CE 27500] Qty (Lots): 32.15 32.20 Entry Policy Modify Order At Second Level Best After 100.0 % Filled. Revert Order, If not filled in 60 % Seconds. (After First Executive Market Bidding Type: Modify Order After Every Seconds: Modify Order After	Benchmark:	-25.00	-18.50	#Ratio N	lot In Sync
Threshold Quantiy Check IOC Bidding Buy-[BANKNIFTY 28FEB2019 CE 27000] Qty (Lots):	Bidding Leg :	leg1 ▼	Max Pos	: 20	Annual Control of the
Qty (Lots): 13.65	▼ Threshold (Quantiy Check	. I IOC	Bidding	
Sell-[BANKNIFTY 07MAR2019 CE 27500] Qty (Lots): 32.15 32.20 38.80 Entry Policy Modify Order At Second Level Best After 100.0 % Filled. Revert Order, If not filled in 60 % Seconds. (After First Executive Policy Exit Policy Market Bidding Bidding Type:	Buy-[BANKNII	TY 28FEB201	9 CE 27000	0] ————	
Qty (Lots): 32.15 38.80 Entry Policy Modify Order At Second Level Best After 100.0 % Filled. Revert Order, If not filled in 60 % Seconds. (After First Executive Market Exit Policy Market Bidding Type:	Qty (Lots) :		13.65	7.15	13.80
Entry Policy Modify Order At Second Level Best After 100.0 ÷ % Filled. Revert Order, If not filled in 60 ÷ Seconds. (After First Executive Market Bidding Type:	Sell-[BANKNIF	TY 07MAR201	.9 CE 2750	0]	
Modify Order At Second Level Best After 100.0 % Filled. Revert Order, If not filled in 60 % Seconds. (After First Executive Policy Market Bidding Type:	Qty (Lots) :		32.15	38.80	32.20
Bidding Type:	Exit Policy			J. C. C. T. C. C.	area i iise Exectj
	• Market				
Modify Order After Every Seconds :		Bidding Typ	e: Jan		alice 3
		Modify Ord	er After Ev	very Secon	ds (
Convert To Market After :		Convert To	Market Af	ter:	
		_	F	Change	Cancel
	 Enable Ord 	er Routing		Change	Cancel

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.

	L.	RELIANCE	28MAK2019		
BFSC (Buy Future,	Sell Cash)		SFBC (Sell Future	e, Buy Cash) —	
Qty (Lots) :	1 💠 500		Qty (Lots) :	0 😄 0	
Max Pos (Lots) : [5 🚊 Futu Cash		Max Pos (Lots)	Fut Cas	ure: 0 h:0
F Bench-Mark:	-7.50 ÷ - 6.9		F Bench-Mark :	99999.(+ 6.95	
LES: 0	AES:	0	LES: 0	AES	: 0
Bidding Leg :	Cash		Bidding Leg :	Future	-
Exit Policy:	Best	_	Exit Policy:	AtReferenceMai	rket 🔻
Davarca Daliazi k	Market Best		Reverse Policy :	Best	
	AtReference AtReferenceMark	et oth)	☐ Bid At Targe	et Benchmark (Till	5th Depth)
Tick Difference	BESC.	SEBC	Threshold Qty Chec	IISE VWA	P BFSC SFBC
Exit Policy					20 10 20
BFSCert Exit Bidd	ing Order To Mar	ket After Seco	nds : 60 🚓		
Modify Exit Refer	ence Order After I	Every Seconds	: 1 🛨 With	Tick: 1 ≑	
Modify Exit Refer	ence Bidding Ord	ler To Best Bid	ding After Modify Co	ount: 30	
Modify Exit Refer	ence Bidding Ord	ler To Best Bid	ding After 60.00	% Exit Filled Q	uantity.
✓ Activate Profiling	g 🔽 Enable On	der Routing			
Order Profiling				Change	Cancel

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 Max Position: 5 Near: 0 Far:0									
F Bench-Mark: 20.00 • 0	F Bench-Mark: 5.00 • 0								
(Must be greater then Market Spread) LES: 0 (Must be greater then Market Spread) LES: 0 AES: 0									
Bidding Leg: Far ~	Bidding Leg : Far ~								
Exit Policy: Best ~	Exit Policy: Best ~								
Threshold Quantity Percentage : 200 Ma	ax Threshold Slippage Tick : 2								
Convert Exit Bidding Order To Market After Secon	ds: 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



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.

9											
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 Solution



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/





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