IIFL SECURITIES

ALGO TRADING

BLITZ TRADER

- An Advance Algo Interface for ‘Pro-Traders’

BLITZ : Features & Windows

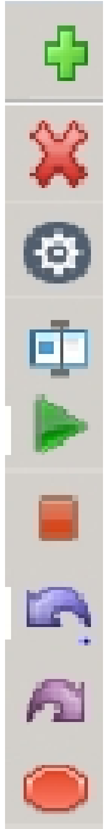
Blitz is an Advanced Algo engine designed to support Execution through Algo Stratgey formats. It has all functionality available inbuild to monitor strategy Execution and trades.

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 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 :

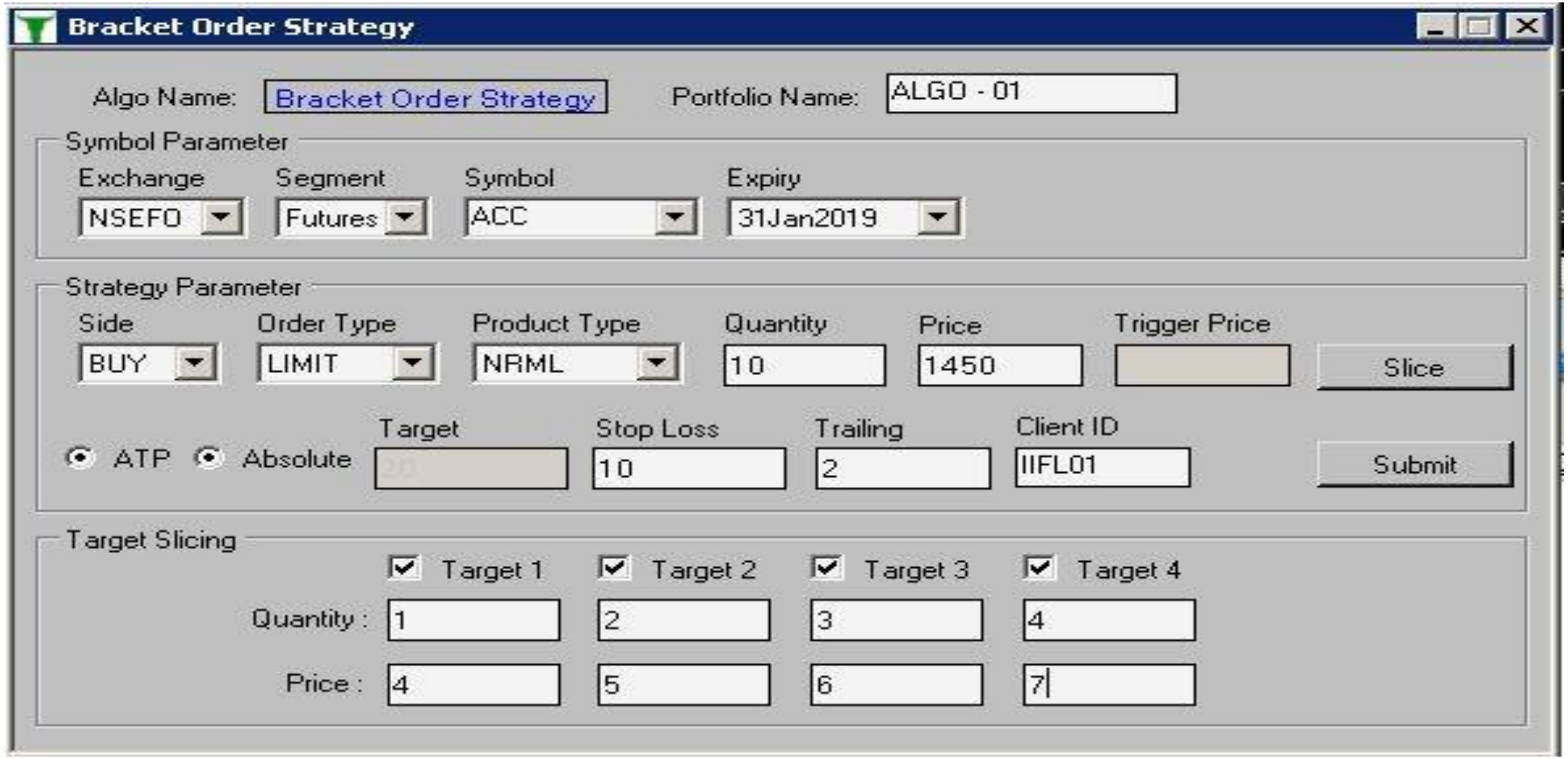
This set of Algo's cover basic execution Algo formats through which user can pre-define the Targets, Stop Loss, Trailing Stop Loss, Slice bulk quantity and Executing Complex Spread based Trades.

Basic Execution strategy formats include;

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

Execution Algo : Blitz Bracket Order Ver 1.0

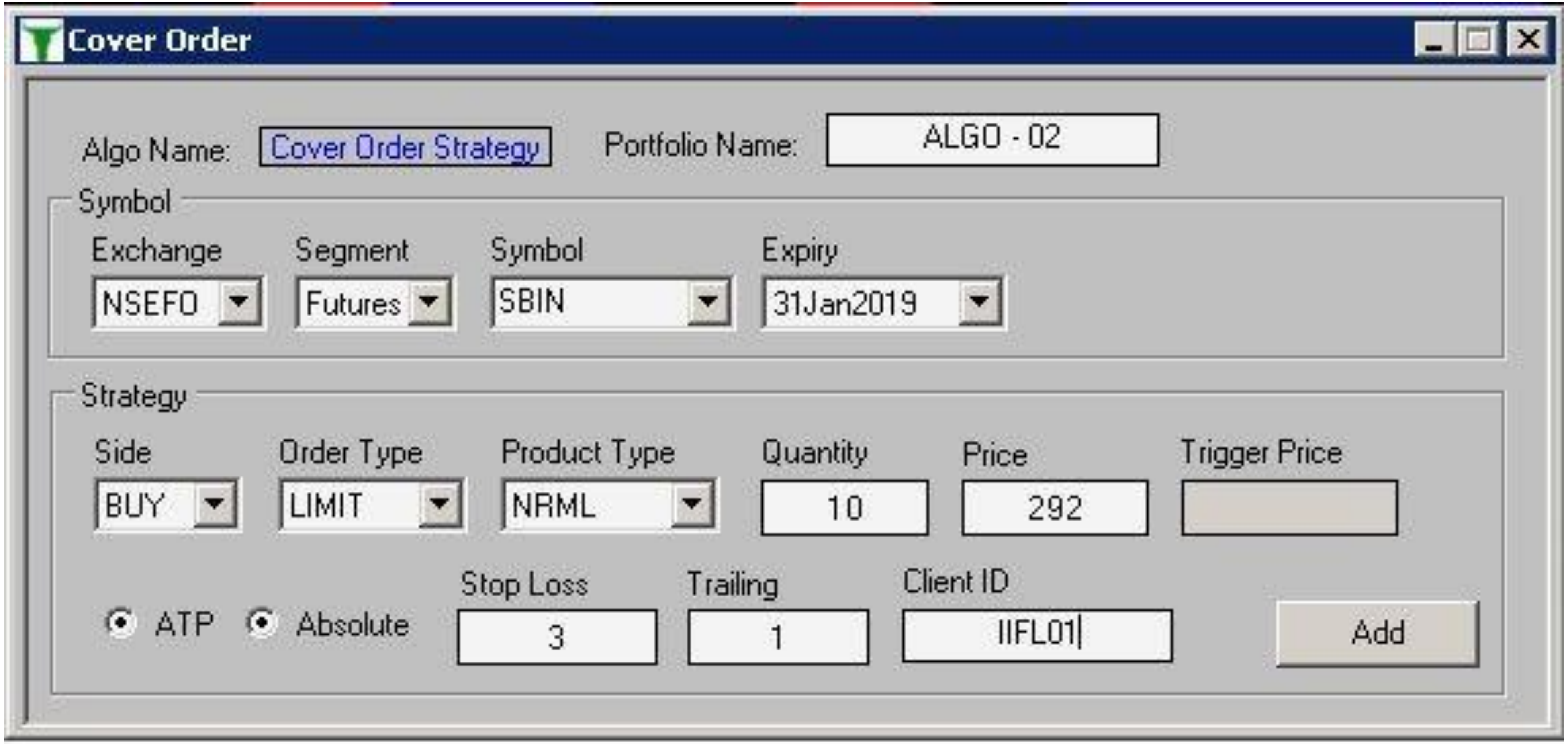
Blitz Bracket Order is an Algo Strategy Format for Day and Positional Traders. The user provides inputs in form of Entry Price, Targets, StopLoss & Trailing Stoploss.



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.

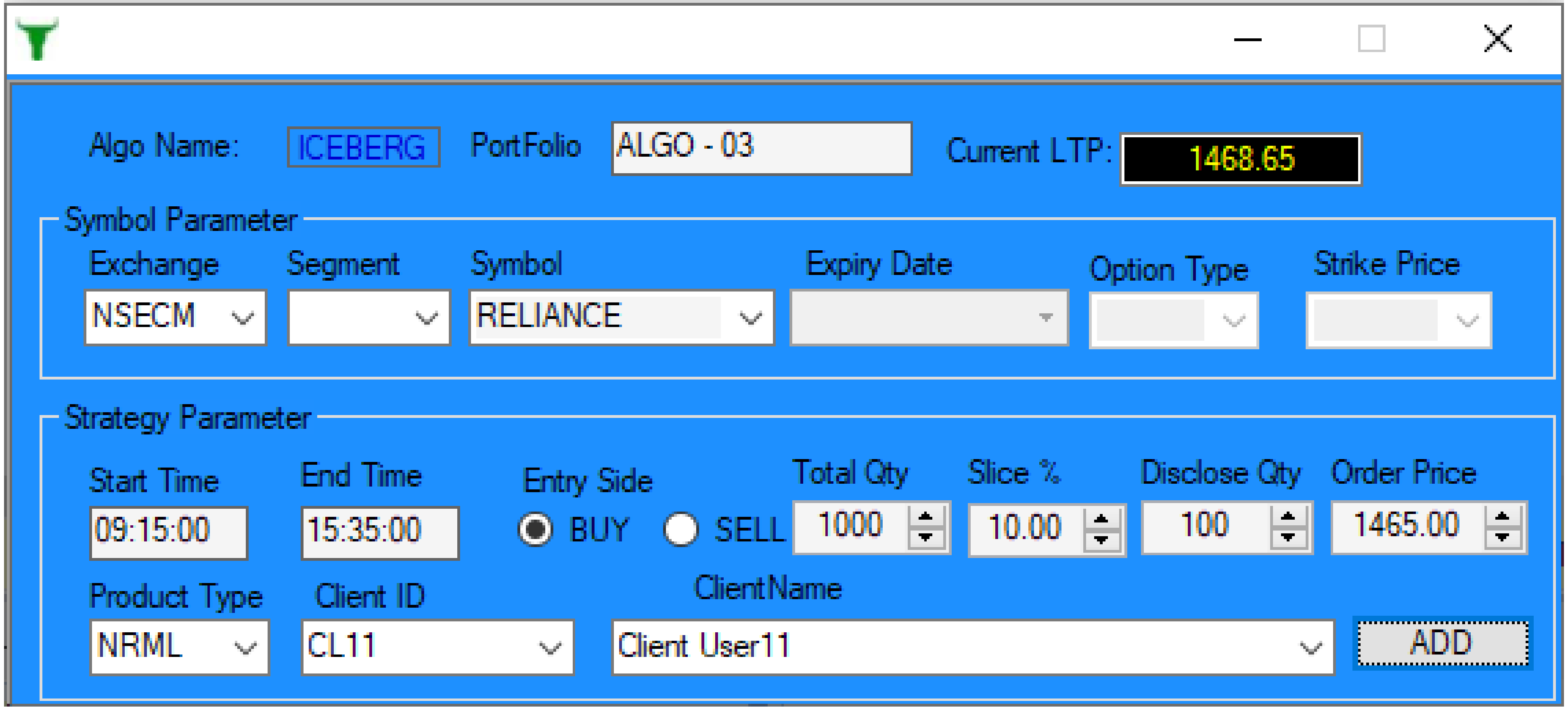
This format is Best suited for Day Traders.



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.

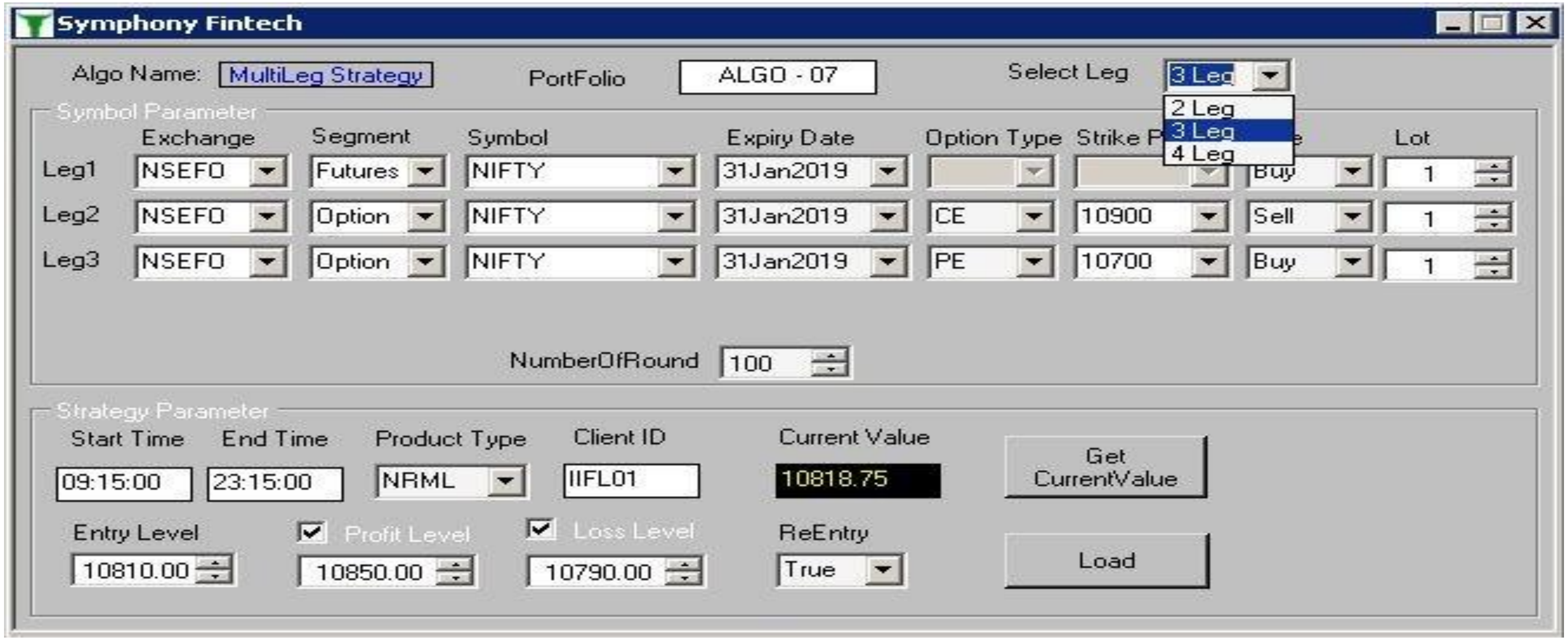


Execution Algo : Blitz MultiLeg Executor Ver 1.0

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 :

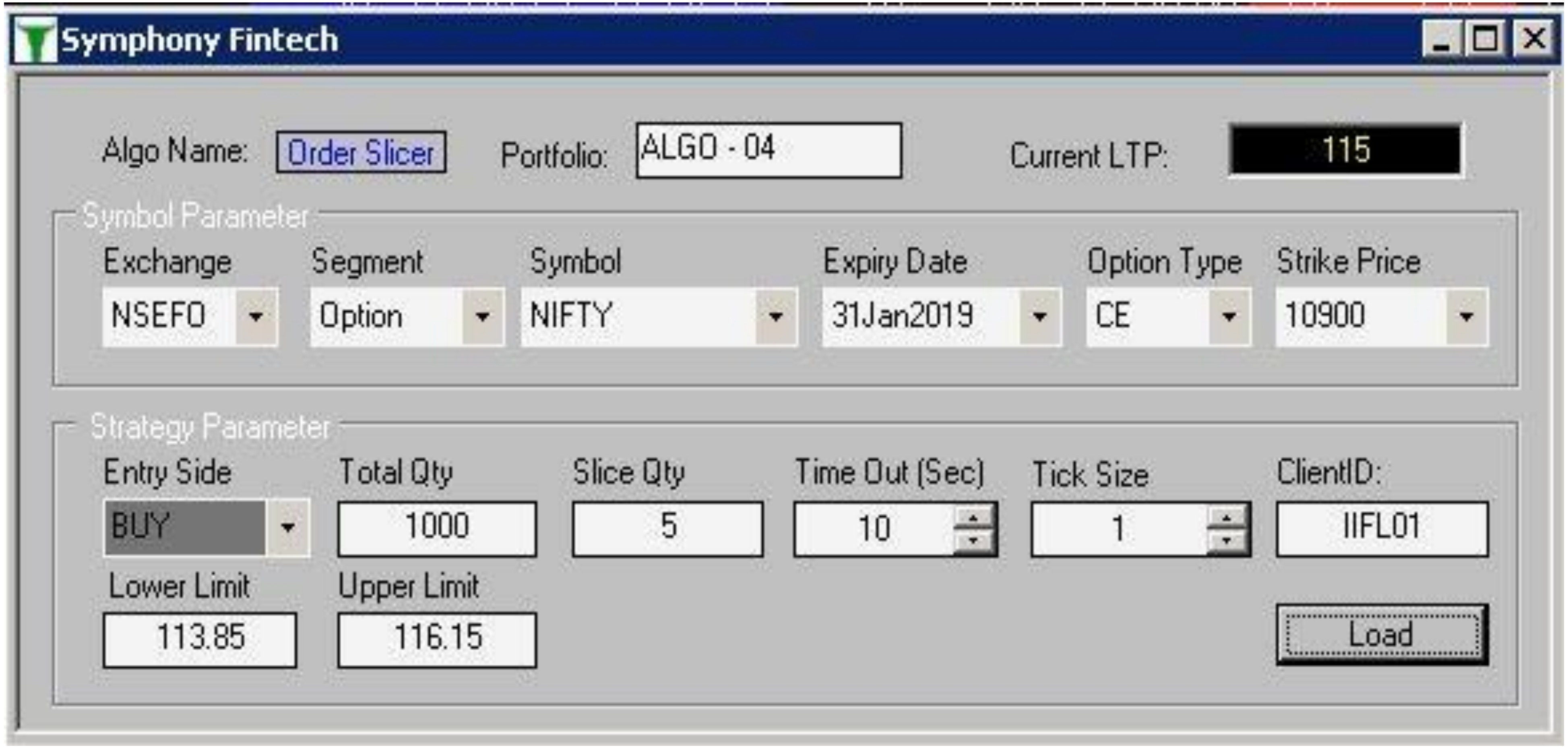
This set of Algo's cover advance execution functionality which aids in generating Alpha. User can discipline their trading activity using the parameters made available therein and take advantage of market swings.

Alpha generating strategy formats include;

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

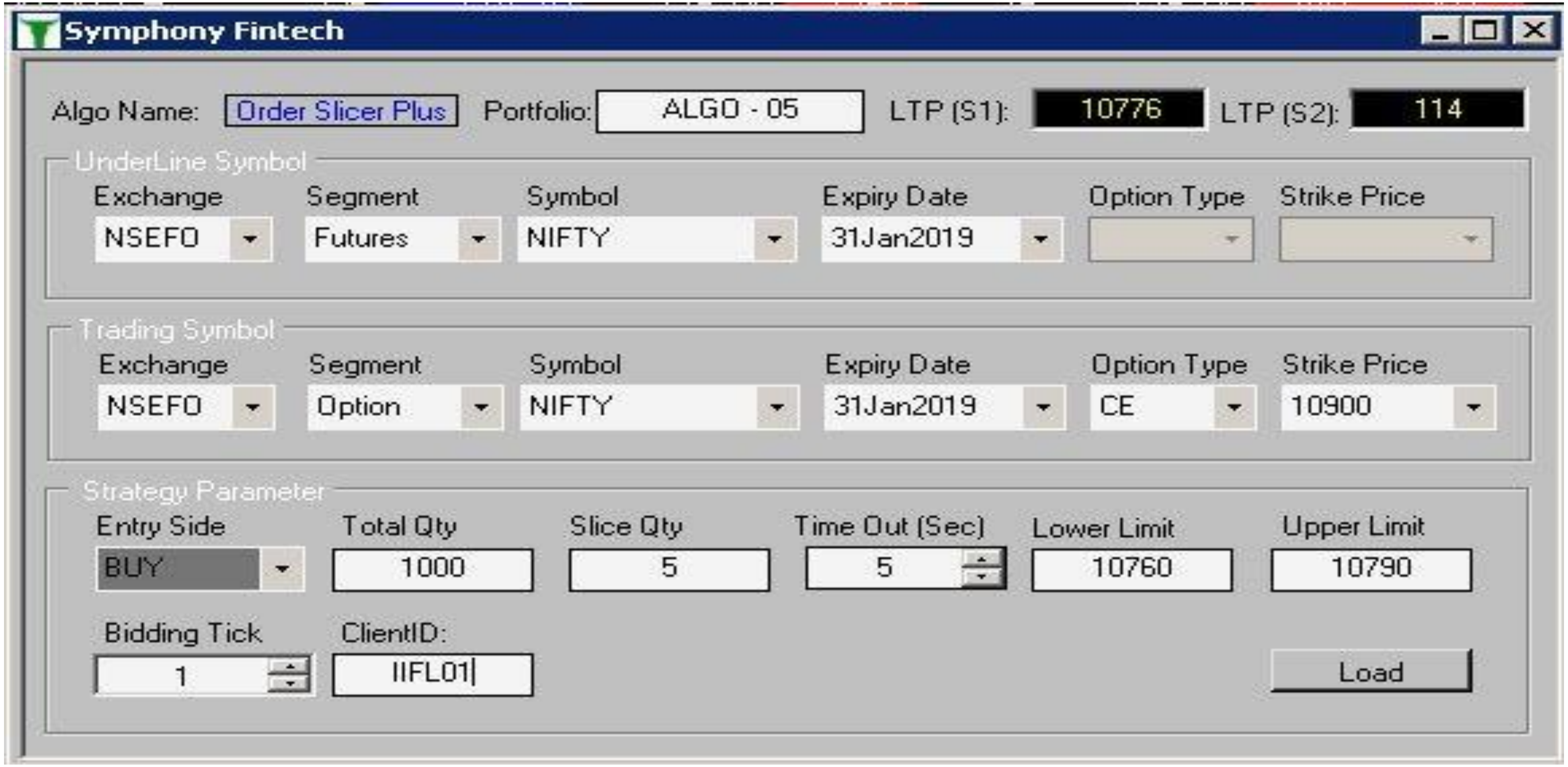
Alpha Generating Algo : Blitz Order Slicer Ver 1.0

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

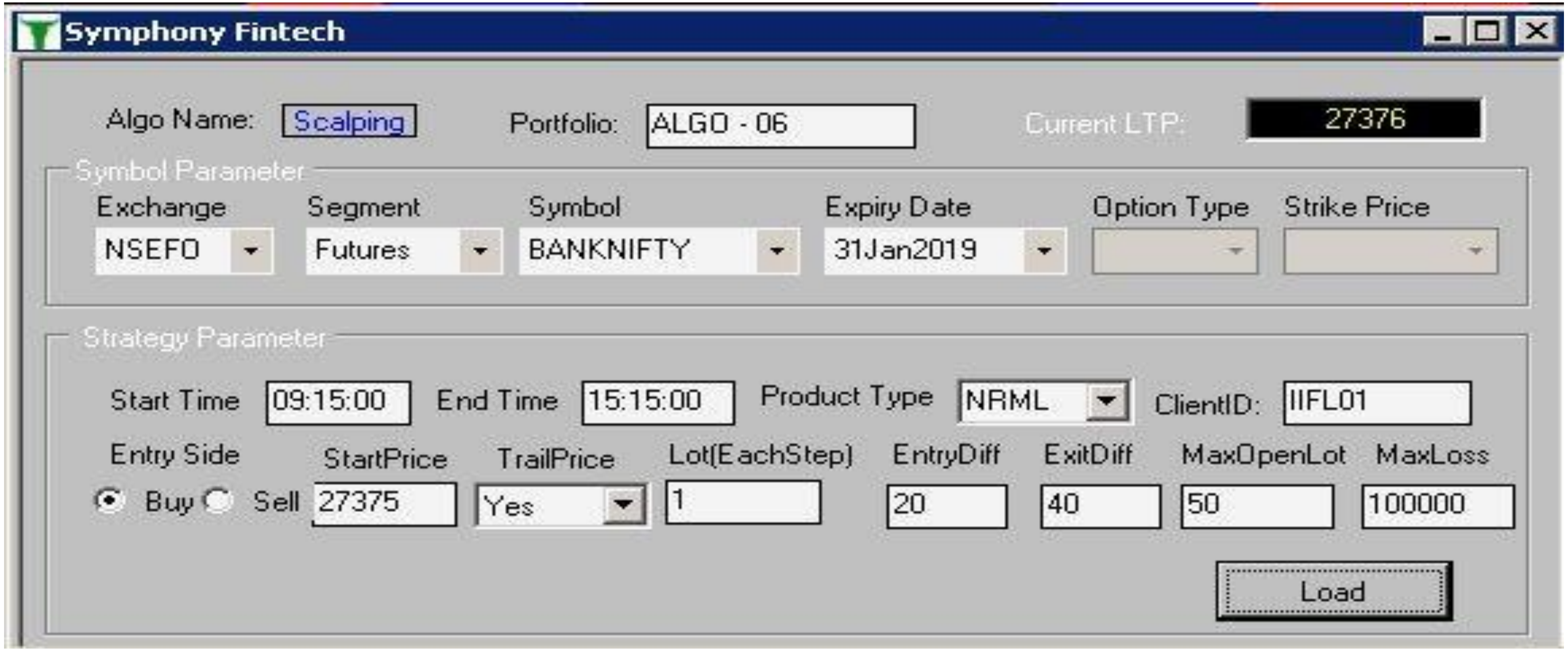
Blitz order Slicer Plus is a Bidding Strategy. It's an extended version of Blitz Order Slicer Algo Strategy. Here the execution happens on the child Symbol based on the Criteria getting met on Parent Symbol.



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.

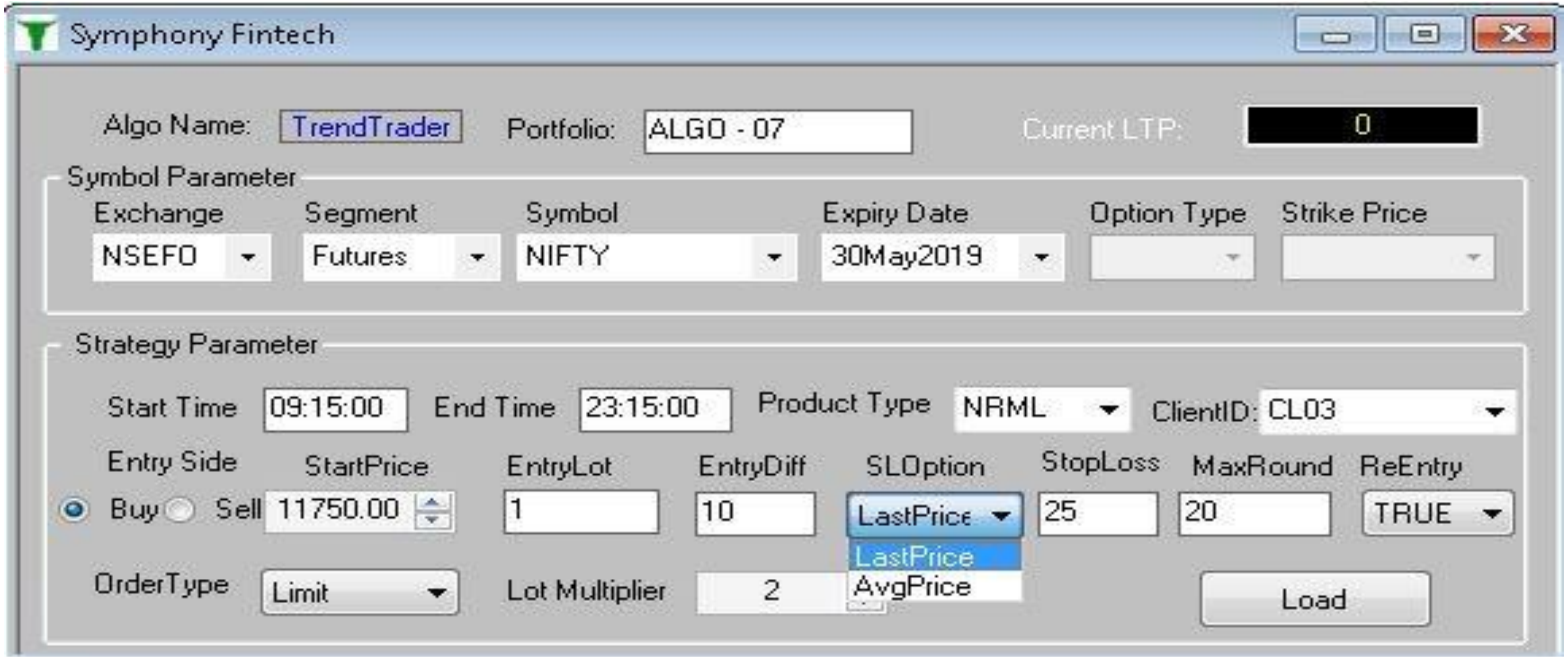
'Buy on Dips' & 'Sell on Rise' kind of execution requirement can be met through this format.



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 :

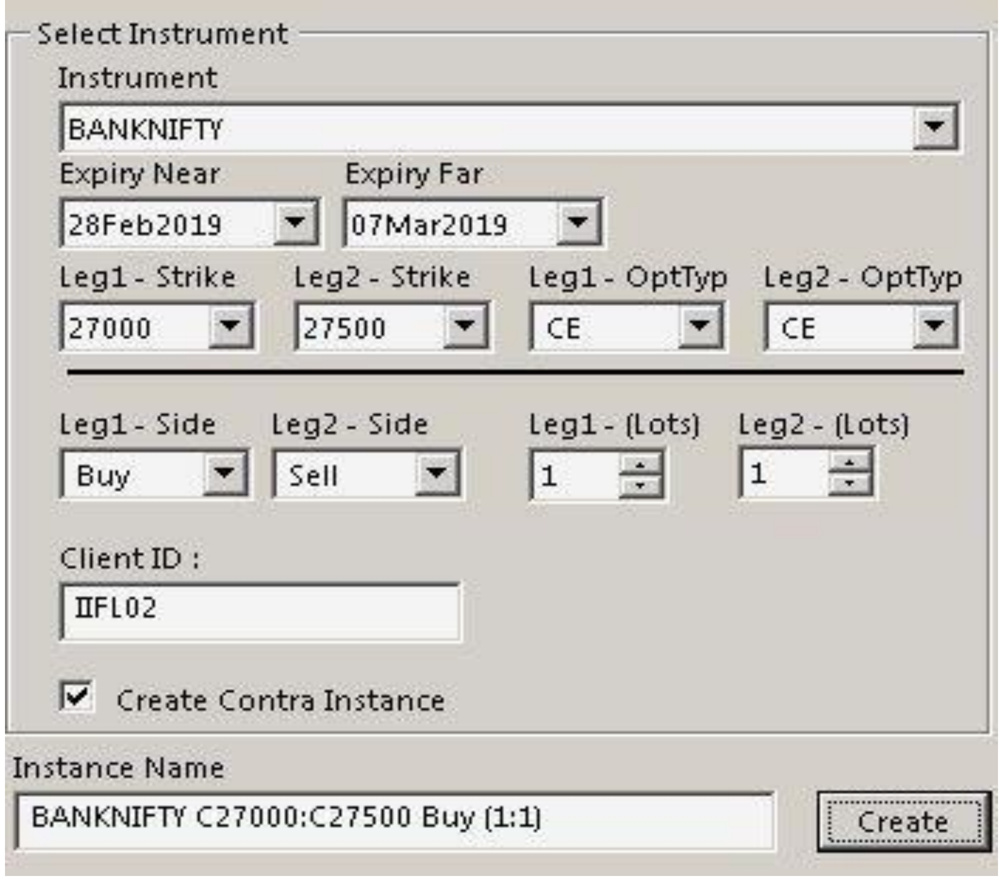
Arbitrage Algo's provides an opportunity to lock in the desired spread using in-build bidding functionality and parameter made available to manage quantity and trade.

Arbitrage Algo strategy formats include;

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

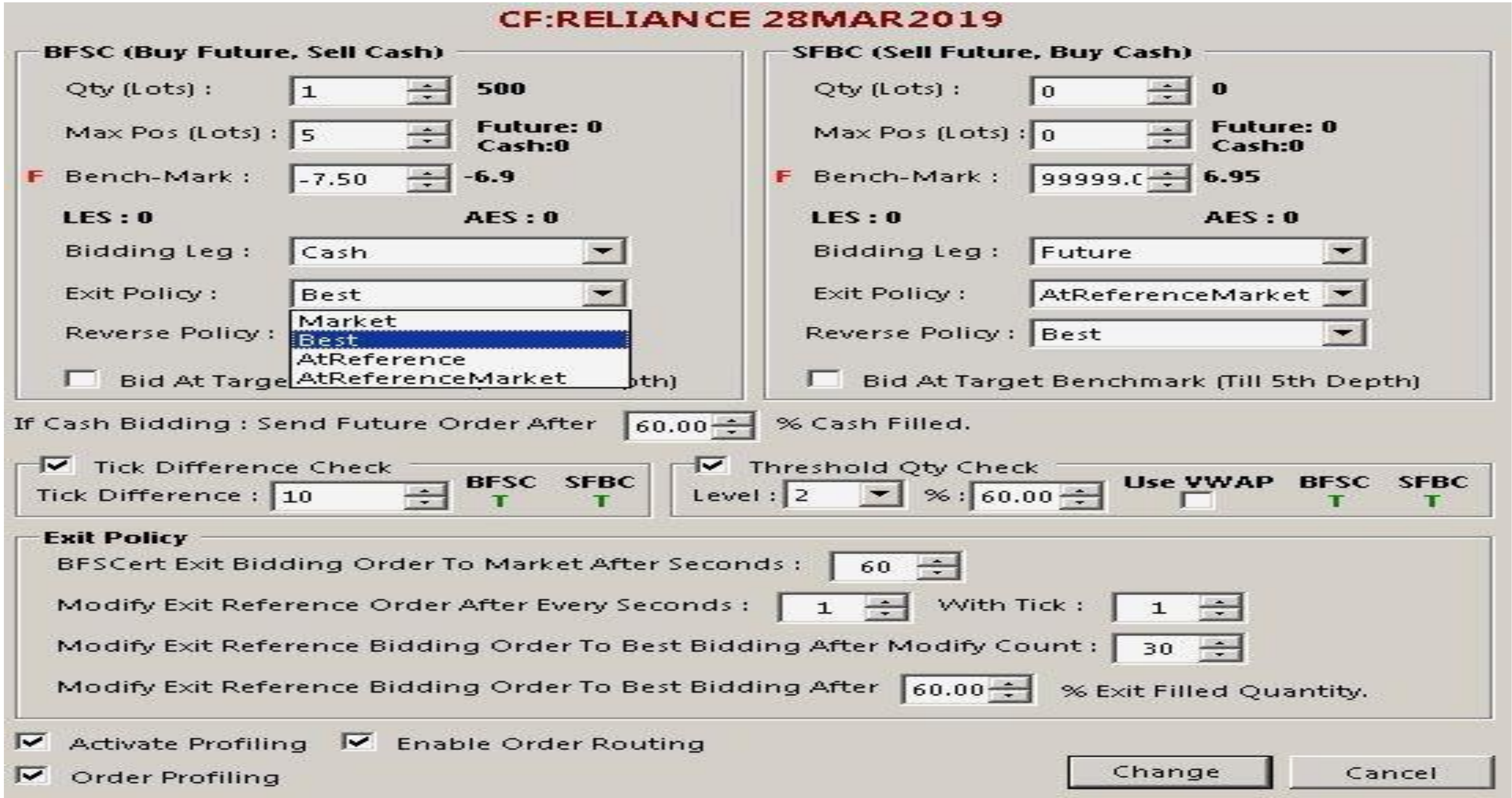
Arbitrage Algo : Blitz Option 2 Leg Ver 1.0

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.



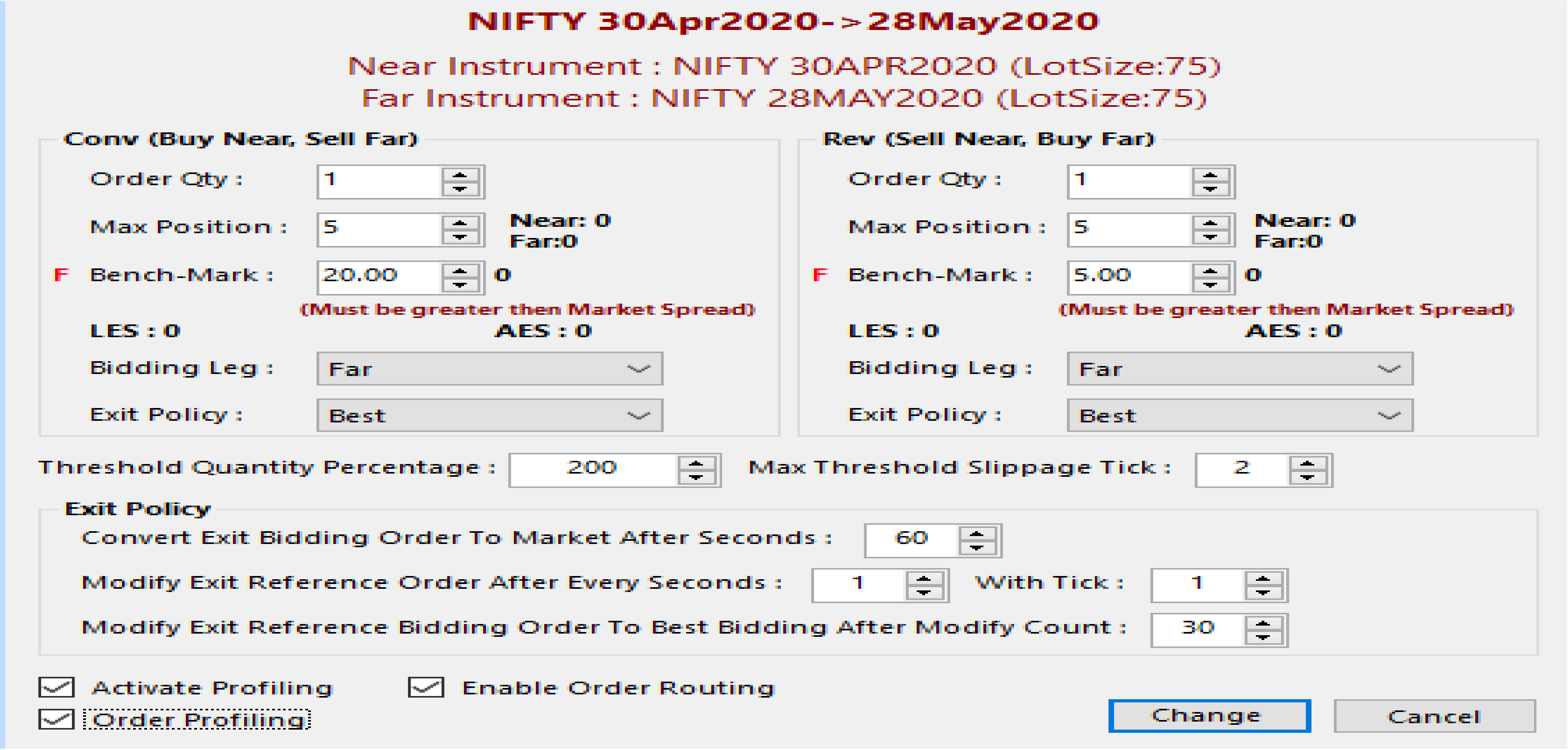
Arbitrage Algo : Blitz Cash 2 Future Ver 1.0

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.



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.



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.

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/

THANK YOU

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