Smart Options

ALGO based options trading strategy

R Wadiwala

Attributes of Traditional Trader

❌ Emotional Decisions
- No buying/selling strategy
- Unlimited loss scenario
- Limited profit

❌ Lack of speed and accuracy

❌ High transaction cost
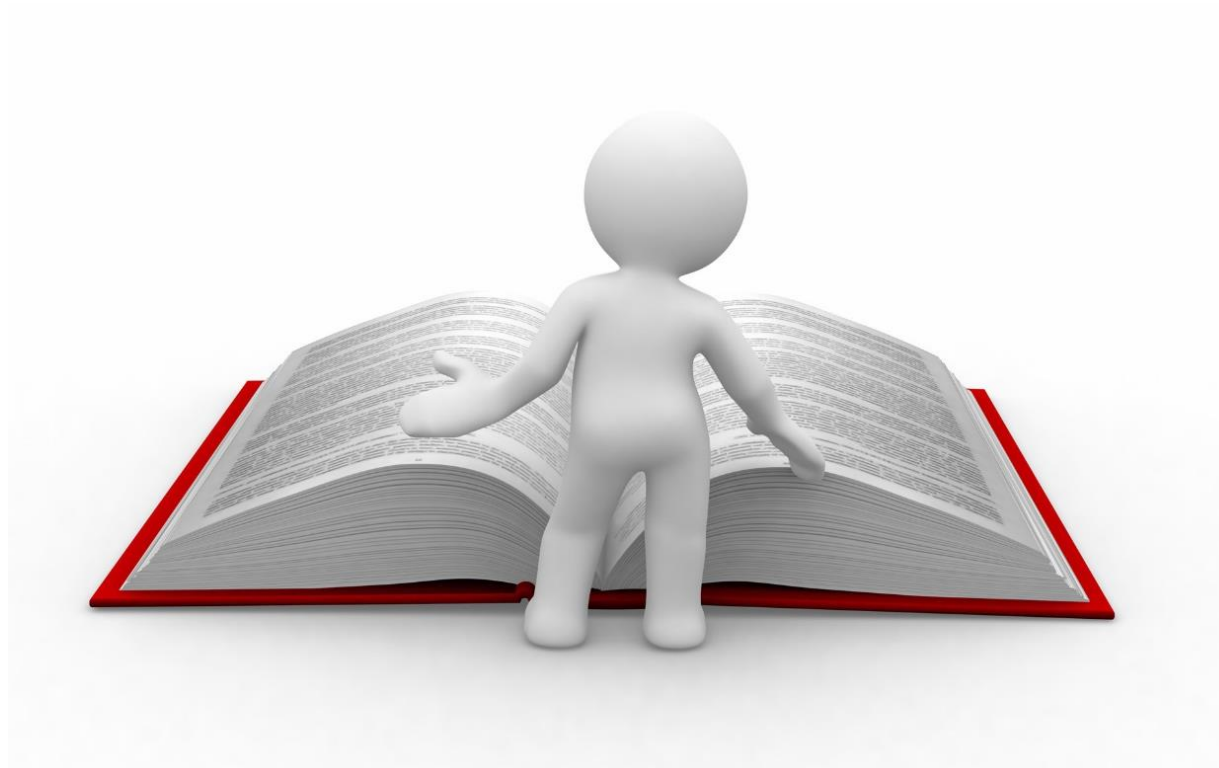
❌ Requires continuous tracking of market

ALGO based Smart Options

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Focus on Options

Deep Data Testing

Only Options Buying – Limited Risk

Systematic Trading

Trading through Algorithms

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Speed, Accuracy, Ease & Consistency
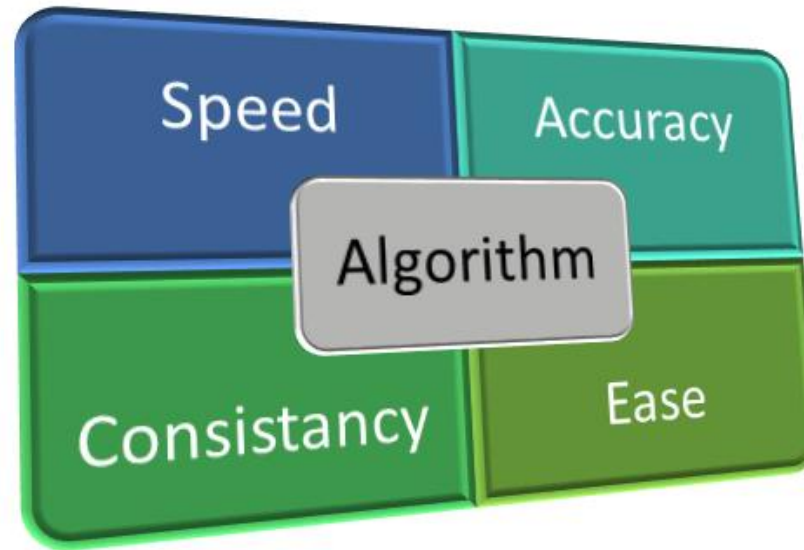
No end of the day position

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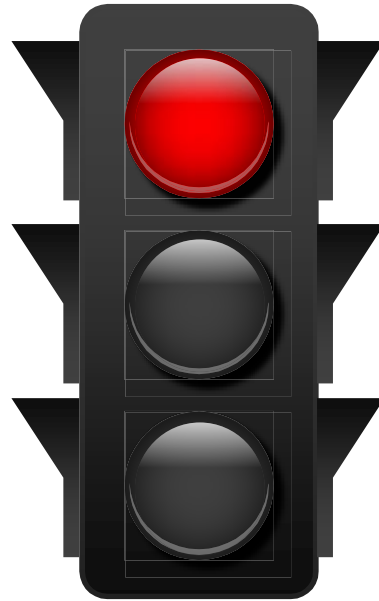
Planned Entry & Exit Point

Strict Stop Loss Mechanism

Limits on maximum loss in one day
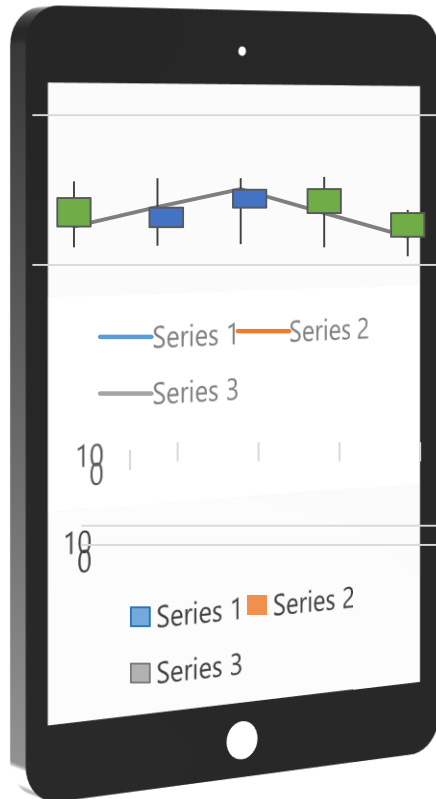

Limits on maximum cummulative loss in the portfolio

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No Lock-in Period
(Preferable investment horizon : 2 Years)

Low Transaction Cost

Daily Reporting
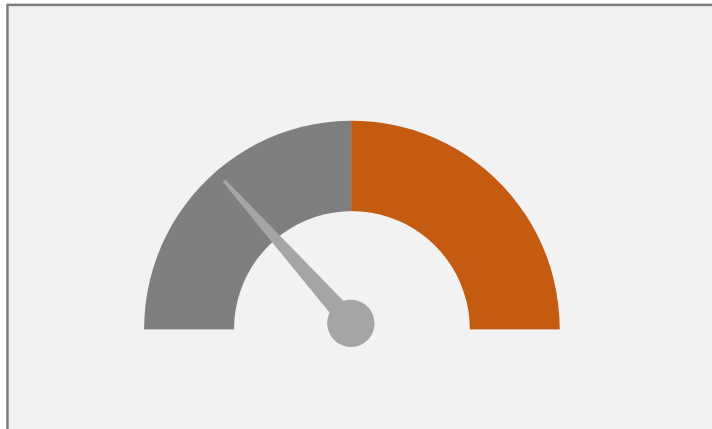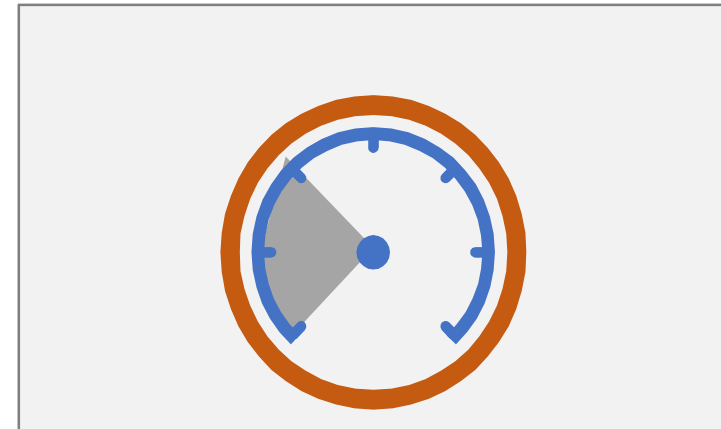
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Dedicated Team

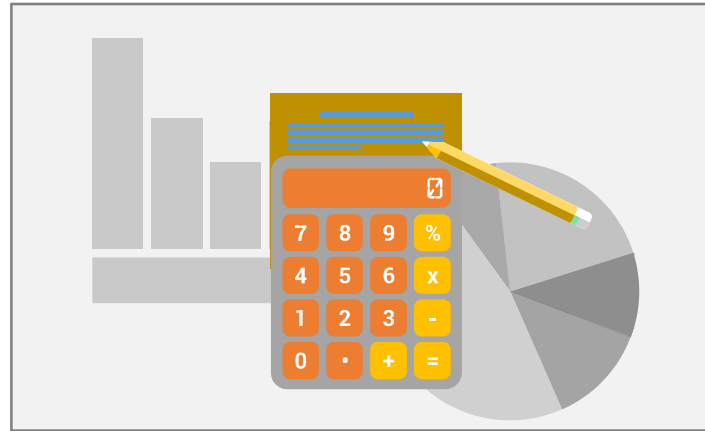*R Wadiwala*

Who should invest ?

Risk appetite of 30%

Min. Investment 2 yrs

Transaction cost – Brokerage

Rs. 25 per lot each side

Data Testing (32 months)

Period Nov 2013 to June 2016	
Fund Invested	500000
Profit Earned	736637
Absolute Return	147%
Annualized Return	59%

Total No. of Working Days	470
No. of Days Trade Done	400
No. of Days Profit Done	172
No. of Days Loss Done	228

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Data Testing (32 months)

Average Loss per day	-4030
Average Profit per day	9625
Maximum Loss in one day	-9941
Maximum Profit in one day	95120

Note :
Above figures are after considering all the cost. 100% trades executed through Algorithmic Program Trading Terminal

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Past performance (Last 6 months)

Period July to Dec 2016	
Fund Invested	500000
Profit Earned	140342
Absolute Return	28%
Annualized Return	56.14%

Total No. of Working Days	123
No. of Days Trade Done	100
No. of Days Profit Done	27
No. of Days Loss Done	73

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Past performance

Average Loss per day	-3620
Average Profit per day	14984
Maximum Loss in one day	-15199
Maximum Profit in one day	63690

Note :
Above figures are after considering all the cost. 100% trades executed through Algorithmic Program Trading Terminal

Disclaimer :
1. This report is for private circulation only.
2. It is not giving any recommendation to invest money in any way.
3. Please consult with your Financial Advisor before investing money in market.

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