3rd candle of the day start forming at 09:19 and completed at 09:21 in 2 minute time frame, this candle was closed below Vwap line, candle closing price was 124 and Vwap closing value was 131.64, this candle consider as a Triggered candle, because this candle's closing price 124 was less than the Vwap value 131.64

If next candle closed below the Triggered candle, this candle consider as a Execution candle, and we will short instantly this option at current live market price

NIFTY 25700 PE 131.90 ✕   NIFTY 25700 CE 116

🔍 2m ⫿⫾ ƒ× ⊞ ✕ ↻ ✦

NIFTY 20 JAN 2026 PE 25700.00 · NSE FO ⊖
O124.00 H125.95 L106.70 C106.85
−17.15 (−13.83%)

VWAP hlc3 session   127.54

170.00

160.00

150.00

140.00

131.20
128.15

120.00

110.00

← Execution candle

100.00

90.00

80.00

70.55

14 Jan 26 09:21   09:31   09:41   ◎

After Triggerd candle next candle start forming at 09:21 and closed at 09:23, this candle was closed below the Triggered candle, consider as a Execution candle, because Triggered candle's low price was 122.40, and Execution candle's closing price was 106.85, so we will short this option instantly at current live market price.

vwap_starter

```
→ Program running...
INFO:rest_func:Subscribing: 25700CE 25700PE
25700CE Triggered 09:19
25700PE Triggered 09:21
25700PE Short Executed @108.0    09:23  Stoploss-> 128.0
INFO:rest_func:Order placed NIFTY20JAN2625700PE
INFO:rest_func:Stoploss Order placed NIFTY20JAN2625700PE
```
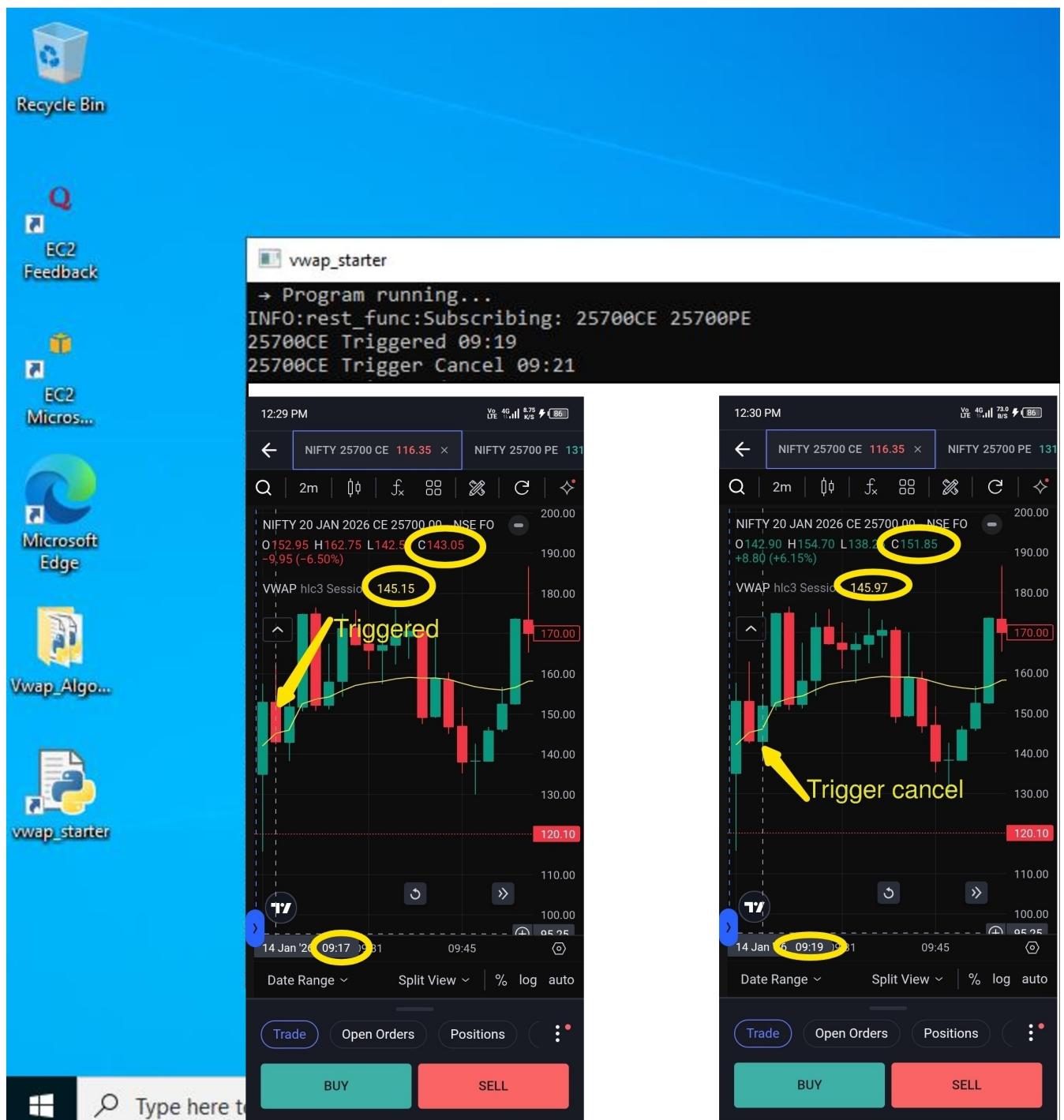
Algo identify correct Triggered candle, start forming at 09:19 and closed at 09:21, also identify correct Execution candle, start forming at 09:21 and closed at 09:23, Algo also placed short order at correct time at 09:23

But issue start now, Algo picked Executed price 108.00, and placed stop loss order according to this Executed price

But as per my strategy and logic, Algo must pick the closing price of the Execution candle for picking executed price and place stop loss order according to Execution candle's closing price

In this trade, Execution candle's closing price was 106.85, Algo fails to read and picking this price, Algo fails to read and picking correct Executed price in every trade regularly
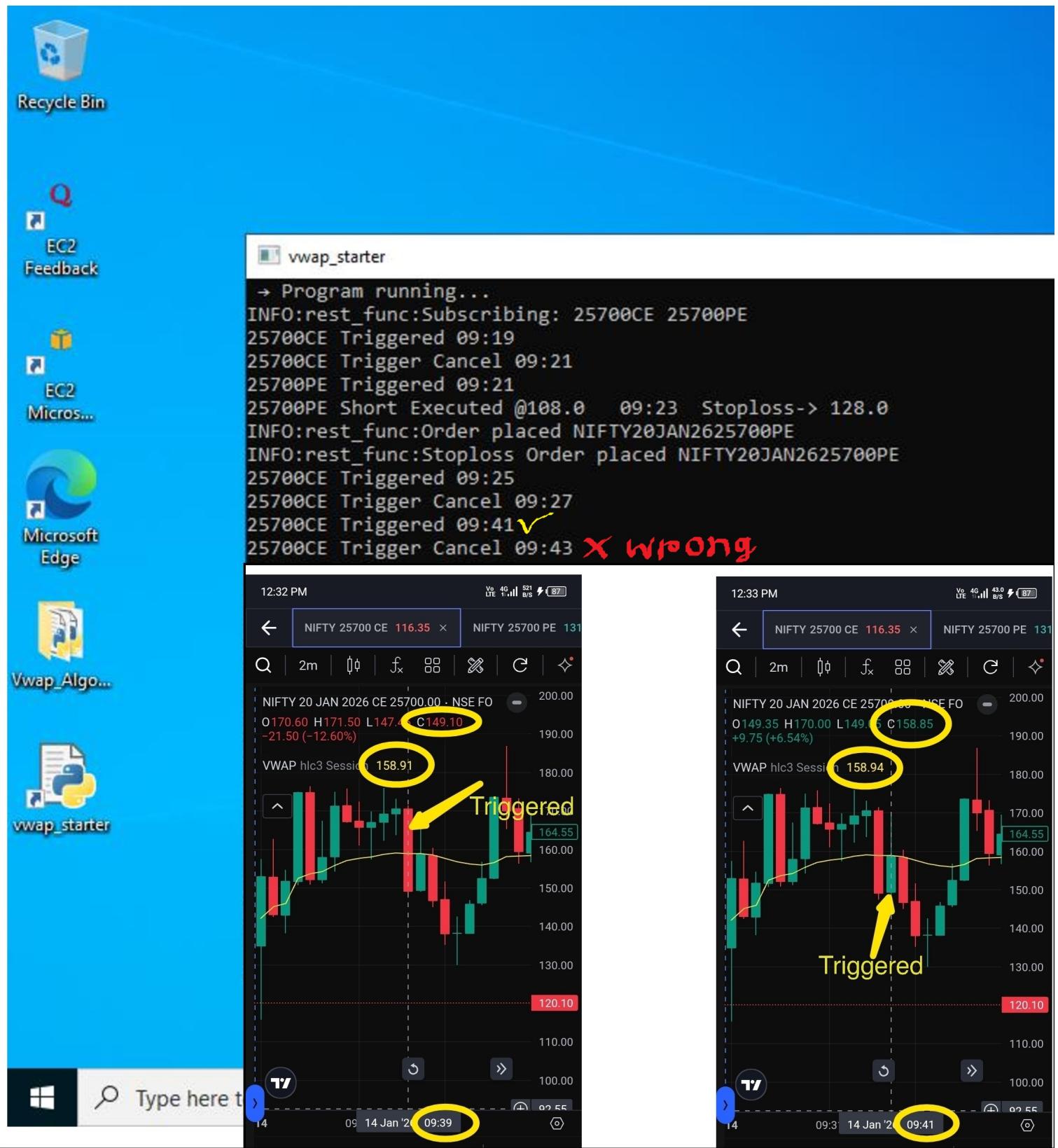
In some other trades, the stop loss is placed at the high price of the Triggered candle, but Algo also fails to read correct high price of the candle

In the image one, candle starts forming at 09:17 and closed at 09:19, candle closed below Vwap line, candle closing price was 143.05 and Vwap closing value was 145.15, candle closing price 143.05 was less than the Vwap closing value 145.15, so this candle consider as a "Triggered" candle, Algo read this candle's data accurately and print "Triggered" msg on Algo program running screen.

In the image two, candle starts forming at 09:19 and closed at 09:21, candle closed above Vwap line, candle closing price was 151.85 and Vwap closing value was 145.97, candle closing price 151.85 was greater than the Vwap closing value 145.97, so this candle consider as a "Trigger cancel" candle, Algo also read this candle's data accurately and print "Trigger cancel" msg on Algo program running screen.

As per strategy & logic, the algo will repeat the same process described above continuously, until it finds a candle that closes below the low price of the Triggered candle.

In the image one, candle starts forming at 09:39 and closed at 09:41, candle closed below Vwap line, candle closing price was 149.10 and Vwap closing value was 158.91, candle closing price 149.10 was less than the Vwap closing value 158.91, so this candle consider as a "Triggered" candle, Algo read this candle's data accurately and print "Triggered" msg on Algo program running screen.

In the image two, candle starts forming at 09:41 and closed at 09:43, candle closed below Vwap line, candle closing price was 158.85 and Vwap closing value was 158.94, candle closing price 158.85 was less than the Vwap closing value 158.94, so this candle consider as a "Triggered" candle, Algo read this candle's data inaccurately and print "Trigger cancel" msg on Algo program running screen. Algo fails to read this candle's data correctly and print wrong msg on Algo program running screen, this is the main issue.