ORB- CPR Strategy:

TF: 1 Min/3Min/5Min/15Min

Instruments:

NSE: BankNifty / Nifty / MidCPNifty/Fin Nifty

BSE: SENSEX / BANKEX

Trades should be NRML (Delivery) with Exit @ 15:28. Entry @ 09:15

Trade to be taken in Multiples of Two Lots. 1st Lot is Trailed with ATR & Exit based on ATR Based TSL and 2nd Lot will exit Either closing below entry Candle (SL ) or with Day Exit @ 15:28

Buy condition: Buy when Candle is above ORB and CPR (Optional, to be Selected in Trade Settings)

Sell Condition: Sell when Candle is below ORB and CPR (Optional, to be Selected in Trade Settings)

Signal Candle: Candle which is Closing above / below ORB High/Low based on the Selected TF

Entry: Immediate Candle after Signal Candle

SL: Initial SL Close below / Above of High / Low of Signal Candle as Initial SL

TSL as per ATR

Option to chose CPR=ON/OFF

Trade Setting File:

CPR in Use Yes/No should be defined in Trade Settings

Strike Price for every instrument to be chosen based in Delta Option Greeks

Current Week or Next week should be defined in Trade Settings. For Every Instrument, Check the day of the week, If Expiry is on Present Day, Chose Present / next week strike based on Delta Option Greeks ( > 50,>60>,>70,>80,>90 etc to be chosen from Trade Setting File)

Option to chose 1/3/5/15Min in Trade Settings

Strike Price to be chosen based on Delta

Strike Price Difference:

BANKNIFTY: 100

NIFTY: 50

FINNIFTY: 50

MIDCPNIFTY: 25

SENSEX: 100

BANKEX: 100

A screenshot of a computer

Description automatically generated

VWAP Strategy also to be integrated for Historical Data and include NSE: BankNifty / Nifty / MidCPNifty/Fin Nifty, BSE: SENSEX / BANKEX instruments and Strike Price to be based on Delta Option Greeks and other conditions mentioned above for ORB-CPR Strategy