

Algo Performance Update

CYRIAC KODATH
www.algotrader.online

Algo Update

One Month Algo Performance:

- Basic Strategy on Multiple Stocks
- Same set of 8 Stocks traded everyday
- Algo scheduled for running from 9:30 am to 3 pm.
- Total 20 Trading Days

Portfolio Size:

- Margin Required: Rs 100,000 /- (One Lakh)

JUNE	2	5	6	7	8	9	12	13	14	15	16	19	20	21	22	23	26	27	28	30	Total
AXISBANK	-92	74	321	237	92	84	8	106	307	261	36	213	184	-22	342	165	258	111	286	173	3144
HDFCBANK	63	34	118	104	25	177	27	34	50	80	-18	100	119	-31	216	-62	-17	-195	86	114	1023
ICICIBANK	-23	31	173	80	53	104	37	51	114	153	164	174	272	88	206	3	286	235	314	35	2549
INFY	19	-5	-15	87	89	-23	126	71	217	143	61	139	-39	26	108	68	44	91	57	11	1274
ITC	166	-7	124	263	251	70	-46	24	26	230	80	187	10	-33	293	502	-6	142	301	106	2683
RELIANCE	73	136	122	95	132	39	52	24	128	94	59	-14	25	-17	118	86	199	72	123	133	1678
SBIN	48	189	52	76	91	-162	70	75	87	-29	-4	261	61	165	443	-21	61	-109	285	93	1732
TATAMOTORS	0	-131	36	-498	-23	-55	157	67	146	230	84	-30	-302	-62	-216	-97	-12	146	-26	202	-384
DAY TOTAL	253	322	930	444	709	233	431	452	1076	1162	461	1030	330	114	1510	644	813	493	1426	867	13699

No of Winners	6	5	7	7	7	5	7	8	8	7	6	6	6	3	7	5	5	6	7	8
---------------	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---	---

Algo Update

Next Steps:

- Code Efficiency.
- Trade Logic Improvements.
- Live Stream was a demonstration as a proof of concept.
- All figures are Gross Profits and Losses. (Taxes & Brokerage is extra)