

# PURE ALPHA TRADING SYSTEM – ONE PAGE PLAYBOOK

**Objective:** Systematic momentum trading framework that ranks stocks, scales into winners, strictly controls downside, and lets trends compound profits.

## 1. STOCK SELECTION (PRIMARY EDGE)

- **Rank\_GM:** Geometric mean of 15m momentum & daily trend
- Trade allowed only if **Rank\_GM > 2.5**
- Ensures multi-timeframe trend alignment

## 2. TECHNICAL FOUNDATION

- SMAs: 50 & 200 (15m and Daily)
- EMA50 for trend filter
- RSI(14) for momentum context
- ATR for volatility & VCP detection

## 3. CAPITAL & POSITION SIZING

- Total Capital: █90,000
- Capital per position: █3,000
- Max positions: 30
- Quantity = floor(█3,000 / LTP)

## 4. POSITION LADDER & RISK

Position	Entry Condition	Stop Loss	Target
P1	Rank_GM > 2.5	-2.5% Fixed	+5.0%
P2	P1 PnL > +0.5%	-2.5% Trailing	+3.75%
P3	Avg(P1,P2) ≥ +2.0%	-2.5% Trailing	Runner

## 5. CONFIRMATIONS

- Volume Ratio (5d / 200d): >1 accumulation, >2 breakout quality
- Golden Cross: SMA50 crossing above SMA200 confirms trend regime

## 6. VCP BREAKOUT SETUP

- Price above EMA50, ≥3 contractions, higher lows, falling ATR
- Stop: Last contraction low
- Target: 3R

## 7. EXECUTION & DISCIPLINE

- P1 & P2: OCO GTT (Stop + Target)
- P3: Trailing stop only
- Stops only move up, never down
- Fully rules-driven, zero discretion

**Core Philosophy:** Cut losses fast, add only to winners, and let exceptional trends deliver asymmetric returns.