



TVISI ALGO SYSTEMS
STRATEGY & TRADE AUTOMATION

Gateway to automated trading, algorithmic trading.
We believe in 100% discipline trading approach.

Index Futures Auto Trading Strategy
(**LONG SIDE TRADES ONLY**)

Index Futures automated trading strategy

- Identifies momentum and trend.
- Over night position holding.
- Backtest history data source : <https://nseindia.com/> (Daily OHLC history data).
- 100% automated trading.
- Preferred Broker : Interactive Brokers LLC. <https://www.interactivebrokers.co.in/en/home.php>
or any broker.

1. Index Futures **Long** Side Auto Trading Strategy

Symbol : NIFTY50 Futures

Initial Funds : $30\% * \text{NIFTY50 index} * 75$

of Lots : 1 (75 Qty)

Symbol : BANKNIFTY Futures

Initial Funds : $30\% * \text{BANKNIFTY index} * 20$

of Lots : 1 (20 Qty)

Stop Loss : 1.2% to 1.8% from prev. day close

of trades / year : 20 – 30

Transaction Costs : Approx. INR 220 per lot

***Initial funds requirements may change as per Index live value*

A. Nifty50 Long Side Statistics

Start Funds in 2000 = INR 40,000/=

	# Trades	% Win	% Loss	NET (INR)	Close Funds (INR)	% Peak - Low	% DD	% Returns	% CAGR
2000	22	45.55	54.55	651.75	39853.15	-53.14	-82.55	1.66	1.66
2001	23	34.78	65.22	-6903	32950.50	-11.70	-28.25	-17.32	-8.32
2002	20	30.00	70.00	7951.5	40902	-11.66	-0.85	24.13	1.43
2003	20	40.00	60.00	24615.75	65517.75	-10.78	-11.00	60.18	13.70
2004	26	42.31	57.69	12293.25	77811.00	-15.89	-22.73	18.76	14.70
2005	16	50.00	50.00	64983.75	142794.80	-5.27	-0.80	83.51	24.04
2006	24	62.5	37.5	115537.50	258332.30	-14.10	-1.92	80.91	30.91
2007	24	54.17	45.83	484959	743291.3	-15.02	-8.11	187.73	44.45
2008	31	45.16	54.84	-203092	540199.5	-30.80	-31.58	-27.32	33.84
2009	21	71.43	28.57	1657815	2198015	-19.70	0	306.89	49.58

*Model assumes trading lots increases as the fund size increases.
Backtest results : Peak to Low can be marginally higher.*

A. Nifty50 Long Side Statistics

	# Trades	% Win	% Loss	NET (INR)	Close Funds (INR)	% Peak - Low	% DD	% Returns	% CAGR
2010	24	41.67	58.33	825868.50	3023883	-10.21	-7.05	37.57	48.45
2011	22	59.09	40.91	-81057	2942826	-17.24	-21.85	-2.68	43.31
2012	24	54.17	45.83	1609359	4552185	-13.87	0	54.69	44.16
2013	23	69.57	30.43	3520563	8072748	-15.53	-14.81	77.34	46.31
2014	20	50.00	50.00	8191215	16263963	-12.32	-4.81	101.47	49.46
2015	18	61.11	38.89	1914228	18178191	-12.47	-6.60	11.77	46.77
2016	25	24	76	-483832	17694359	-16.25	-14.74	-2.66	43.27
2017	19	73.68	26.32	13754544	31448903	-8.85	-0.26	77.73	44.99
2018	16	43.75	56.25	-1277185	30171719	-28.58	-24.34	-4.06	41.88
2019	2	0	100	-1578855	29469925	-9	-7.68	-2.33	39.25

*Model assumes trading lots increases as the fund size increases.
Backtest results : Peak to Low can be marginally higher.*

B. Banknifty Long Side Statistics

Start Funds in 2005 = INR 24,500/=

	# Trades	% Win	% Loss	NET (INR)	Close Funds (INR)	% Peak - Low	% DD	% Returns	% CAGR
2005	8	87.5	12.5	18926.4	43449	-12.40	-4.74	77.18	77.18
2006	25	60	40	53179	96628	-13.88	-9.41	122.39	98.5
2007	34	50	50	98228.8	194856.8	-26.07	-25.52	101.66	99.55
2008	30	46.67	53.33	47839.4	242696.2	-44.51	-30.42	24.55	77.37
2009	29	55.17	44.83	533127.2	775823.4	-25.58	-22.45	219.67	99.54
2010	22	63.64	36.36	577707.4	1353531	-17.05	0	74.46	95.13
2011	28	50	50	173307.8	1526839	-29.04	-25.46	12.8	80.43
2012	25	60	40	1201523	2728362	-20.66	0	78.69	80.22
2013	30	40	60	-189272	2539090	-15.88	-29.08	-6.94	67.46
2014	21	42.86	57.14	2921031	5460121	-20.8	-9.97	115.04	71.7

*Model assumes trading lots increases as the fund size increases.
Backtest results : Peak to Low can be marginally higher.*

B. Banknifty Long Side Statistics

	# Trades	% Win	% Loss	NET (INR)	Close Funds (INR)	% Peak - Low	% DD	% Returns	% CAGR
2015	21	38.1	61.9	-223793	5236328	-16.5	-10.25	-4.1	62.84
2016	27	48.15	51.85	-603133	4633195	-24.26	-29.27	-11.52	54.77
2017	21	47.62	52.38	3025244	7658440	-10.63	-7.9	65.29	55.56
2018	25	44	56	-164449	7493990	-17.36	-25.69	-2.15	50.49
2019	2	100	0	359825	7984616	-3.73	0	6.55	47.15

*Model assumes trading lots increases as the fund size increases.
Backtest results : Peak to Low can be marginally higher.*

We look to include more trading strategies in our portfolio.

Thank You

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***Email us to get trade by trade report from 2000 to 2019*