



TVISI ALGO SYSTEMS
STRATEGY & TRADE AUTOMATION

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

Index Futures Auto Trading Strategy
(**SHORT 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 **Short** Side Auto Trading Strategy

Symbol : NIFTY50 Futures

Initial Funds : $25\% * \text{NIFTY index} * 75 * 4$

of Lots : 4 (75 Qty)

Symbol : BANKNIFTY Futures

Initial Funds : $25\% * \text{BANKNIFTY index} * 20 * 4$

of Lots : 4 (20 Qty)

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

Target : Partial profit booking based on appropriate target achieved.

of trades / year : 90 – 120

Transaction Costs : Approx. INR 220 per lot

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

A. Nifty50 **Short** Side Statistics

Start Funds in 2000 = INR 1,20,000/=

	# Trades	% Win	% Loss	NET (INR)	Close Funds (INR)	% Peak - Low	% DD	% Returns	% CAGR
2000	100	32	68	45007.5	165101.3	-32.31	-32.31	37.48	37.48
2001	128	31.25	68.75	50876.25	215977.5	-14.53	-9.75	30.82	34.1
2002	104	37.5	62.5	27225	243202.5	-9.47	-10.28	12.61	26.52
2003	108	40.74	59.26	110561.3	353763.8	-11.39	-5.14	45.46	31.01
2004	104	47.12	52.88	105844.5	459608.3	-14.87	-3.95	29.92	30.79
2005	100	33	67	46444.5	506052.8	-19.91	-9.03	10.11	27.09
2006	104	26.92	73.08	-76562.3	429490.5	-24.68	-21.39	-15.13	19.97
2007	96	46.88	53.12	105462.8	534953.3	-15.96	-4.77	24.56	20.53
2008	112	46.43	53.57	1309340	1844293	-15.36	-3.52	244.76	35.46
2009	108	27.78	72.22	-98323.5	1745969	-24.66	-18.39	-5.33	30.69

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

A. Nifty50 **Short** Side Statistics

	# Trades	% Win	% Loss	NET (INR)	Close Funds (INR)	% Peak - Low	% DD	% Returns	% CAGR
2010	128	25.78	74.22	-378109	1367861	-20.33	-27.79	-21.66	24.75
2011	104	54.81	45.19	1424536	2792396	-12.44	0	104.14	29.98
2012	108	23.15	76.85	-611813	2180583	-19.18	-21.91	-21.91	24.98
2013	116	42.24	57.76	152403	2332986	-15.04	-8.47	6.99	23.6
2014	80	40	60	-60199.5	2272787	-16.3	-16.31	-2.58	21.66
2015	96	37.5	62.5	836559.8	3109346	-9.13	-5.02	36.81	22.55
2016	124	39.52	60.48	563516.3	3672863	-14.57	0	18.12	22.29
2017	100	28	72	-501560	3171303	-11.13	-20.77	-13.36	19.95
2018	104	39.42	60.58	667044.8	3838348	-11.55	-2.15	21.03	20
2019	8	0	100	-124470	3713878	-5.48	-3.24	-3.24	18.72

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

B. Banknifty **Short** Side Statistics

Start Funds in 2005 = INR 71,500/=

	# Trades	% Win	% Loss	NET (INR)	Close Funds (INR)	% Peak - Low	% DD	% Returns	% CAGR
2005	56	30.36	69.64	-4148	67083	-20.99	-20.37	-5.82	-5.82
2006	108	44.44	55.56	46256	113339	-15.59	-0.75	68.95	26.14
2007	96	46.88	53.12	113701	227040	-15.26	0	100.32	47.17
2008	120	35.83	64.17	137497	364537	-18.33	-4.79	60.56	50.41
2009	108	32.41	67.59	-14352.4	350184.6	-25.75	-20.25	-3.94	37.51
2010	96	46.88	53.12	144267.2	494451.8	-19.08	-1.17	41.2	38.12
2011	120	48.33	51.67	245591.8	740043.6	-13	0	49.67	39.71
2012	116	24.14	75.86	-165138	574905.8	-25.78	-22.31	-22.31	29.83
2013	124	44.35	55.65	325031.6	899937.4	-17.19	-11.26	56.54	32.55
2014	96	34.38	65.62	50115.6	950053	-20.35	-3.12	5.57	29.57

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

B. Banknifty **Short** Side Statistics

	# Trades	% Win	% Loss	NET (INR)	Close Funds (INR)	% Peak - Low	% DD	% Returns	% CAGR
2015	124	35.48	64.52	28210.6	978263.6	-19.81	-17.57	2.97	26.89
2016	92	45.65	54.35	244099.2	1222363	-14.43	0	24.95	26.73
2017	108	30.56	69.44	-314829	907534	-15	-26.43	-25.76	21.62
2018	92	36.96	63.04	313120	1220654	-11.6	0	34.5	22.5
2019	8	0	100	-53296	1167358	-3.98	-4.37	-4.37	20.49

*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*