



**TVISI ALGO SYSTEMS**  
STRATEGY & TRADE AUTOMATION

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

## NSE Index Futures Auto Trading Strategy (LONG + SHORT)

Live since Oct 2018.

# NSE Index Futures automated trading strategy.

- Identifies momentum and trend.
- Over night position holding.
- 20 years backtest, history data source : <https://nseindia.com/>
- 100% automated trading through NEST Trading API and Interactive Brokers API.
- Preferred Broker : Interactive Brokers LLC. <https://www.interactivebrokers.co.in/en/home.php>  
or any broker which supports NEST trading api

# 1. NSE Index Futures (Long + Short) Side Auto Trading Strategy.

Symbol : NIFTY50 Futures

Initial Funds :  $25\% * \text{NIFTY50 index} * 75$

# of Lots : 1 (75 Qty)

Symbol : BANKNIFTY Futures

Initial Funds :  $35\% * \text{BANKNIFTY index} * 20$

# of Lots : 1 (20 Qty)

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

# of trades / year : 35 - 70

Transaction Costs : Approx. INR 220 per lot

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

# A. NIFTY Futures Statistics (Long + Short)

Start Funds in 2000 = INR 32,700/= , each year number of lots = 1 lot (75 Quantity)

	# Trades	% Win	% Loss	NET (INR)	Start Funds (INR)	Close Funds (INR)	% DD	% Returns
2000	42	45.24	54.76	14610	32668.12	47278.12	-42	44.72
2001	39	51.28	48.72	26197.5	23690.62	49888.12	-4.97	110.58
2002	41	34.15	65.85	6660	19853.44	26513.44	-14.11	33.55
2003	39	53.85	46.15	69978.75	20505	90483.75	-6.36	341.28
2004	54	50	50	40965	35256.56	76221.56	0	116.19
2005	44	54.55	45.45	44955	39000	83955	0	115.27
2006	57	47.37	52.63	76278.75	53190	129468.8	-15.21	143.41
2007	52	48.08	51.92	179227.5	74367.19	253594.7	-4.72	241
2008	62	41.94	58.06	100376.3	115064.1	215440.3	0	87.24
2009	61	42.62	57.38	127001.3	55561.88	182563.1	-0.26	228.58

*Model assumes each year trading lots is 1.*

# A. NIFTY Futures Statistics (Long + Short)

	# Trades	% Win	% Loss	NET (INR)	Start Funds (INR)	Close Funds (INR)	% DD	% Returns
2010	46	32.61	67.39	72180	97516.88	169696.9	-0.92	74.02
2011	45	40	60	15502.5	115827.2	131329.7	-24.54	13.38
2012	38	42.11	57.89	81393.75	87003.75	168397.5	0	93.55
2013	44	54.55	45.45	91766.25	111330.9	203097.2	-14.77	82.43
2014	35	45.71	54.29	120307.5	118571.3	238878.8	-10.51	101.46
2015	36	44.44	55.56	57645	155115	212760	-20.26	37.16
2016	43	37.21	62.79	16762.5	148845.9	165608.4	-22.94	11.26
2017	30	60	40	141626.3	153939.4	295565.6	-0.31	92
2018	29	55.17	44.83	101842.5	197469.4	299311.9	-3.61	51.57
2019	36	33.33	66.67	77898.75	204031.9	281930.6	-16.08	38.18
2020	6	33.33	66.67	17823.75	228790.3	246614.1	-7.93	7.79

## B. BANKNIFTY Futures Statistics (Long + Short)

Start Funds in 2005 = INR 20,500/= , each year number of lots = 1 lot (20 Quantity)

	# Trades	% Win	% Loss	NET (INR)	Start Funds (INR)	Close Funds (INR)	% DD	% Returns
2005	23	43.48	56.52	7174	20435.5	27609.5	-8.97	35.11
2006	57	42.11	57.89	25126	22834.75	47960.75	-29.08	110.03
2007	75	40	60	38029	30075.75	68104.75	-20.58	126.44
2008	73	34.25	65.75	43989	49097.5	93086.5	-1.99	89.6
2009	78	34.62	65.38	57336	25096	82432	-23.35	228.47
2010	40	55	45	86680	45159.5	131839.5	-5.52	191.94
2011	65	43.08	56.92	20424	59410.5	79834.5	-19.53	34.38
2012	51	41.18	58.82	60152	40049.25	100201.3	0	150.2
2013	61	32.79	67.21	6713	62749.75	69462.75	-49.88	10.7
2014	39	48.72	51.28	158357	57094.5	215451.5	0	277.36

*Model assumes each year trading lots is 1.*

## B. BANKNIFTY Futures Statistics (Long + Short)

	# Trades	% Win	% Loss	NET (INR)	Start Funds (INR)	Close Funds (INR)	% DD	% Returns
2015	48	39.58	60.42	21226	93641	114867	-20.26	22.67
2016	51	50.98	49.02	329	84662.5	84991.5	-32.59	0.39
2017	38	39.47	60.53	41990	91211.5	133201.5	-8.79	46.04
2018	42	33.33	66.67	-3680	127828.8	124148.8	-23.87	-2.88
2019	53	41.51	58.49	61479	136157	197636	-8.27	45.15
2020	9	22.22	77.78	-31581	161189.5	129608.5	-19.59	-19.59

*Model assumes each year trading lots is 1.*

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*