



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 with 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 : (Dow Jones Index) DJI Futures

Initial Funds : $25\% * (\text{DJI index} * 5)$

of Lots : 1 (5 Qty)

Symbol : (SPX Index) ES Mini Futures

Initial Funds : $25\% * (\text{ES index} * 50)$

of Lots : 1 (50 Qty)

Symbol : (NASDAQ) NDX Futures

Initial Funds : $25\% * (\text{NDX index} * 20)$

of Lots : 1 (20 Qty)

Stop Loss : 0.5% to 2% from prev. day close

of trades / year : 25 – 40

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

A. DJI Long Side Statistics

Start Funds in 2000 = USD 13200/=

	# Trades	% Win	% Loss	NET (USD)	Close Funds (USD)	% DD	% Returns	% CAGR
2000	30	60	40	7970.4	21113.61	0	60.64	60.64
2001	37	51.35	48.65	1504.45	22618.06	-8.83	7.13	31.18
2002	33	45.45	54.55	5469.05	28087.11	-4.02	24.18	28.81
2003	39	56.41	43.59	8968.8	37055.91	-1.28	31.93	29.58
2004	31	58.06	41.94	5489.7	42545.61	-9.93	14.81	26.48
2005	33	39.39	60.61	2401.25	44946.86	-12.79	5.64	22.74
2006	34	52.94	47.06	14231.7	59178.56	-2.65	31.66	23.98
2007	26	65.38	34.62	22559.6	81738.16	-0.34	38.12	25.67
2008	48	50	50	-14291.3	67446.86	-41.45	-17.48	19.93
2009	34	61.76	38.24	53925.3	121372.2	0	79.95	24.89

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

A. DJI Long Side Statistics

	# Trades	% Win	% Loss	NET (USD)	Close Funds (USD)	% DD	% Returns	% CAGR
2010	26	50	50	72531.15	193903.3	-1.56	59.76	27.72
2011	35	60	40	312326.6	506229.9	-1.66	161.07	35.56
2012	28	53.57	46.43	268039.1	774268.9	-0.15	52.95	36.83
2013	26	50	50	801171.9	1575441	0	103.47	40.76
2014	33	60.61	39.39	488335.6	2063776	-4.06	31	40.09
2015	45	40	60	78565.95	2142342	-15.04	3.81	37.49
2016	29	48.28	51.72	948956.3	3091299	-7.9	44.3	37.88
2017	22	54.55	45.45	1928526	5019825	-2.91	62.39	39.14
2018	30	60	40	307006.7	5326831	-24.49	6.12	37.17
2019	8	87.5	12.5	579786.8	5906618	-1.57	10.88	35.72

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

B. NDX Long Side Statistics

Start Funds in 2000 = USD 20700/=

	# Trades	% Win	% Loss	NET (USD)	Close Funds (USD)	% DD	% Returns	% CAGR
2000	31	38.71	61.29	-11792	8860.75	-57.1	-57.1	-57.1
2001	30	40	60	1316.8	10177.55	-81.75	14.86	-29.8
2002	29	34.48	65.52	-4172	6005.55	-46.61	-40.99	-33.75
2003	25	64	36	7460.6	13466.15	-0.26	124.23	-10.14
2004	18	50	50	2593.2	16059.35	-6.34	19.26	-4.91
2005	22	22.73	77.27	-2599.8	13459.55	-35.76	-16.19	-6.89
2006	20	45	55	3229	16688.55	-8.14	23.99	-3
2007	21	61.9	38.1	9967.8	26656.35	0	59.73	3.24
2008	28	35.71	64.29	-11115.6	15540.75	-54.4	-41.7	-3.11
2009	23	69.57	30.43	39578.6	55119.35	0	254.68	10.31

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

B. NDX Long Side Statistics

	# Trades	% Win	% Loss	NET (USD)	Close Funds (USD)	% DD	% Returns	% CAGR
2010	20	45	55	34553.2	89672.55	-10.95	62.69	14.28
2011	27	48.15	51.85	-16294.2	73378.35	-29.03	-18.17	11.14
2012	21	42.86	57.14	16550.2	89928.55	0	22.55	11.98
2013	22	45.45	54.55	82654.2	172582.8	-5.03	91.91	16.37
2014	20	45	55	83447.8	256030.6	-6.94	48.35	18.27
2015	28	35.71	64.29	-106769	149261.2	-45.68	-41.7	13.16
2016	18	44.44	55.56	89207.4	238468.6	-15.62	59.77	15.48
2017	18	55.56	44.44	267613.6	506082.2	0	112.22	19.45
2018	21	57.14	46.86	202126	708208.2	0	39.94	20.45
2019	4	75	25	242955.2	1003828	-8.16	41.74	21.32

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

C. SPX Long Side Statistics

Start Funds in 2000 = USD 17400/=

	# Trades	% Win	% Loss	NET (USD)	Close Funds (USD)	% DD	% Returns	% CAGR
2000	24	62.5	37.5	11700.5	29053.75	0	67.43	67.43
2001	31	48.39	51.61	316	29369.75	-12.37	1.09	30.09
2002	29	37.93	62.07	-2814	26555.75	-17.33	-9.58	15.24
2003	27	59.26	40.74	27632.5	54188.25	0	104.05	32.93
2004	20	45	55	21446	75634.25	-3.44	39.58	34.24
2005	25	36	64	-26	75608.25	-23.38	-0.03	27.8
2006	25	60	40	27048	102656.3	0	35.77	28.91
2007	24	58.33	41.67	17052.5	119708.8	-2.74	16.61	27.3
2008	37	43.24	56.76	-51554.5	68154.25	-61.32	-43.07	16.42
2009	31	58.06	41.94	21025	89179.25	-31.1	30.85	17.78

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

C. SPX Long Side Statistics

	# Trades	% Win	% Loss	NET (USD)	Close Funds (USD)	% DD	% Returns	% CAGR
2010	26	42.31	57.59	26809.5	115988.8	-15.44	30.06	18.85
2011	34	55.88	44.12	61871	177859.8	-1.98	53.34	21.4
2012	26	53.85	46.15	53802.5	231662.3	-6.68	30.25	22.06
2013	26	46.15	53.85	132573	364235.3	0	57.23	24.29
2014	25	44	56	187475	551710.3	-3.41	51.47	25.94
2015	33	42.42	57.58	60510	612220.3	-14.66	10.97	24.95
2016	23	43.48	56.52	275989.5	888209.8	-4	45.08	26.05
2017	19	47.37	52.63	233928.5	1122138	0	26.34	26.06
2018	27	48.15	51.85	282378	1404516	-6.08	25.16	26.02
2019	2	50	50	110308	1514824	-1.1	7.85	25.04

*Model assumes trading lots increases as the fund size increases.
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We look to include more trading strategies in our portfolio.

Thank You

<https://www.tvisi.in/>

info@tvisi.in

tvisi.algo@gmail.com

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