



TVISI ALGO SYSTEMS
STRATEGY & TRADE AUTOMATION

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

USA Indices Futures Auto Trading Strategy
(LONG + SHORT)

USA Indices Futures automated trading strategy.

- Identifies momentum and trend.
- Over night position holding.
- 20 years backtest, history data source : <https://in.investing.com/indices/us-30-historical-data>
- 100% automated trading through any broker or Interactive Brokers API.
- Preferred Broker : Interactive Brokers LLC. <https://www.interactivebrokers.co.in/en/home.php>
or any broker which supports automated trading.

1. DJI Index Futures (Long + Short)

Symbol : **DJI Futures**

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

of Lots : 1 (5 Qty)

Stop Loss : 0.7% to 1.5%

of trades / year : 35 - 85

Transaction Costs : Approx. USD 2 per lot

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

1.1 DJI Futures Statistics (Long + Short)

Start Funds in 2000 = USD 13,200/= , each year number of lots = 1 lot (5 Quantity)

	# Trades	% Win	% Loss	NET (USD)	Start Funds (USD)	Close Funds (USD)	% DD	% Returns
2000	54	38.89	61.11	8443.2	14377.31	21586.41	-12.14	50.14
2001	74	33.78	66.22	1154.25	13488.65	14642.9	-28.4	8.56
2002	80	38.75	61.25	3396.65	12527.14	15923.79	-15.26	27.11
2003	71	36.62	63.38	1345.5	10427.97	11773.47	-53.9	12.9
2004	41	48.78	51.22	5035.25	13065.93	18101.18	-1.69	38.54
2005	46	36.96	63.04	-7571.05	13479.69	5908.64	-57.3	-56.17
2006	35	40	60	5495.7	13397.87	18893.57	-0.8	41.02
2007	49	38.78	61.22	2484.05	15574.43	18058.48	-24.5	15.95
2008	85	32.94	67.06	-4848.55	16577.28	11728.73	-64.13	-29.25
2009	76	47.37	52.63	15105.55	10965.31	26070.86	-11.41	137.76

Model assumes each year trading lots is 1.

1.2 DJI Futures Statistics (Long + Short)

	# Trades	% Win	% Loss	NET (USD)	Start Funds (USD)	Close Funds (USD)	% DD	% Returns
2010	57	33.33	66.67	5875	13038.36	18913.36	-8.26	45.06
2011	61	44.26	55.74	6566.6	14471.79	21038.39	-24.27	45.38
2012	46	45.65	54.35	5640.05	15276.49	20916.54	0	36.92
2013	34	58.82	41.18	20904.5	16380.37	37284.87	0	127.62
2014	43	53.49	46.51	15235.35	20715.21	35950.56	-7.23	73.55
2015	54	40.74	59.26	6243.35	22278.84	28522.19	-30.92	28.02
2016	45	35.56	64.44	12407.45	21756.85	34164.3	-15.97	57.03
2017	35	34.29	65.71	13093	24841.07	37934.07	-3.48	52.71
2018	54	40.74	59.26	2681.5	31011.69	33693.19	-22.69	8.65
2019	37	51.35	48.65	22869.6	28823.26	51692.86	-8.28	79.34
2020	14	50	50	6562.4	35798.71	42361.11	-7.13	18.33

Model assumes each year trading lots is 1.

2. NDX Index Futures (Long + Short)

Symbol : **NDX Futures**

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

of Lots : 1 (20 Qty)

Stop Loss : 0.5% to 1%

of trades / year : 40 - 100

Transaction Costs : Approx. USD 2 per lot

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

2.1 NDX Futures Statistics (Long + Short)

Start Funds in 2003 = USD 5,975/= , each year number of lots = 1 lot (20 Quantity)

	# Trades	% Win	% Loss	NET (USD)	Start Funds (USD)	Close Funds (USD)	% DD	% Returns
2000	77	36.36	63.64	7729.2	20930.95	30547.8	0	45.95
2001	89	34.83	65.17	13046.6	12370.8	25417.4	-6.19	105.46
2002	87	34.48	65.52	-756.4	9825.9	9069.5	-43.35	-7.7
2003	75	45.33	54.67	10216.8	6734.65	16951.45	-42.24	151.7
2004	56	51.79	48.21	11474.8	10055.4	21530.2	0	114.12
2005	50	30	70	2655	10923.75	13578.75	-28.58	24.3
2006	54	33.33	66.67	-1160.8	11082.65	9921.85	-38.69	-10.47
2007	61	34.43	65.57	6013	12148.6	18161.6	-18.41	49.5
2008	84	34.52	65.48	-4558.4	13269.55	8711.15	-67.14	-34.35
2009	78	43.59	56.41	11450.8	7894.35	19345.15	-4.56	145.05

Model assumes each year trading lots is 1.

2.2 NDX Futures Statistics (Long + Short)

	# Trades	% Win	% Loss	NET (USD)	Start Funds (USD)	Close Funds (USD)	% DD	% Returns
2010	63	42.86	57.14	9085.8	11472.05	20557.85	-7.97	79.2
2011	79	37.97	62.03	-6234	13383.25	7149.25	-70	-46.58
2012	49	59.18	40.82	10782.4	13286.95	24069.35	0	81.15
2013	51	39.22	60.78	7750	15456.65	23206.65	-8.54	50.14
2014	49	40.82	59.18	-535	20800.15	20265.15	-51.27	-2.57
2015	55	38.18	61.82	5097.4	23801.2	28898.6	-11.59	21.42
2016	53	43.4	56.6	11558.4	24488.25	36046.65	-21.78	47.2
2017	44	50	50	17234.2	27128.1	44362.3	-0.48	63.53
2018	58	46.55	53.45	30280.2	34688.25	64968.45	0	87.29
2019	50	44	56	22834.2	32534.55	55368.75	-14.26	70.18
2020	10	50	50	13031	45197.3	58228.3	-3.38	28.83

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*