



TVISI ALGO SYSTEMS

TRADING, VECTORS, IDEATION & SOFTWARE INTELLIGENCE

— is now —



trade vectors

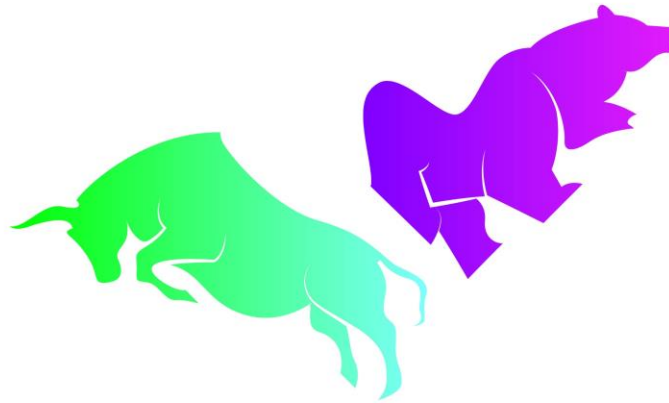


WE HAVE REBRANDED

tradevectors.com



trade vectors





trade vectors



- Gateway to automated trading, algorithmic trading
- Since : 2012, among top 2 consultants for algo trading on an international broker



NSE NIFTY Index Futures auto trading strategy (LONG + SHORT)

Live since Oct. 2018



- Identifies momentum and trend
- Over night position holding (no intraday)
- 20 years backtest, history data source : <https://nseindia.com>
- 100% automated trading through MasterTrust Broker Trading API and Interactive Brokers API
- Preferred Broker : Master Trust Broker. <https://mastertrust.co.in>



- Symbol : NIFTY50 Index Futures
- Investment funds : 25% of (NIFTY50 Future price * 75)
- # of Lots : 1 (75 Qty)
- Stop Loss : 1.2% to 1.8%, trailing stop loss
- # of trades / year : 35 - 70
- Transaction Costs : 0.05%

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

1. NIFTY Index Futures Auto Trading Strategy



www.tradevectors.com | contact@tradevectors.com | +91 9820966177 | Minimum Investment Amount as of March. 2021 = ₹ 3,00,000/=

Years	# Trades	% Win	% Loss	NET (₹)	Start Funds (₹)	Close Funds (₹)	% DD	% Return
2000	51	43.14	56.86	17328.75	32668.12	49996.87	-37.3	53.04
2001	45	51.11	48.89	33956.25	23690.62	57646.87	-4.97	143.33
2002	50	32	68	6960	19853.44	26813.44	-18.95	35.06
2003	42	52.38	47.62	70061.25	20505	90566.25	-6.36	341.68
2004	59	49.15	50.85	51435	35256.56	86691.56	0	145.89
2005	49	55.1	44.9	47332.5	39000	86332.5	0	121.37
2006	58	46.55	53.45	74340	53190	127530	-15.21	139.76
2007	54	46.3	53.7	174315	74367.19	248682.2	-4.72	234.4
2008	69	43.48	56.52	139905	115064.1	254969.1	0	121.59
2009	66	40.91	59.09	126457.5	55561.88	182019.4	-3.25	227.6
2010	51	33.33	66.67	70117.5	97516.88	167634.4	-0.92	71.9

2. NIFTY Index Futures Auto Trading Strategy



www.tradevectors.com | contact@tradevectors.com | +91 9820966177 | Minimum Investment Amount as of March. 2021 = ₹ 3,00,000/=

Years	# Trades	% Win	% Loss	NET (₹)	Start Funds (₹)	Close Funds (₹)	% DD	% Return
2011	52	44.23	55.77	51262.5	115827.2	167089.7	-23.51	44.26
2012	42	40.48	59.52	75795	87003.75	162798.8	0	87.12
2013	47	51.06	48.94	83291.25	111330.9	194622.2	-20.91	74.81
2014	36	47.22	52.78	127773.8	118571.3	246345	-4.29	107.76
2015	45	46.67	53.33	55657.5	155115	210772.5	-16.01	35.88
2016	47	38.3	61.7	22410	148845.9	171255.9	-21.55	15.06
2017	31	61.29	38.71	143538.8	153939.4	297478.1	-0.31	93.24
2018	32	53.12	46.88	99056.25	197469.4	296525.6	-3.61	50.16
2019	39	30.77	69.23	65411.25	204031.9	269443.1	-16.08	32.06
2020	48	41.67	58.33	123847.5	228790.3	352637.8	-33.6	54.13
2021	4	75	25	13732.5	262426.9	348440.6	0	32.78

3. Profit sharing structure

- Fixed cost: Annual Management Fee (AMF) = 2% of the investment amount
- Investment funds : 25% of (NIFTY50 Future value * 75)
- Profit sharing settlement tenure: Quarterly
- No loss sharing. Losses will be carried forward to next quarters.



We look to include more trading and investment strategies in our portfolio.



Questions?

www.tradevectors.com
contact@tradevectors.com
+91 9820966177

***Email us to get trade by trade report from 2000 to 2020*