



**TVISI ALGO SYSTEMS**

TRADING, VECTORS, IDEATION & SOFTWARE INTELLIGENCE

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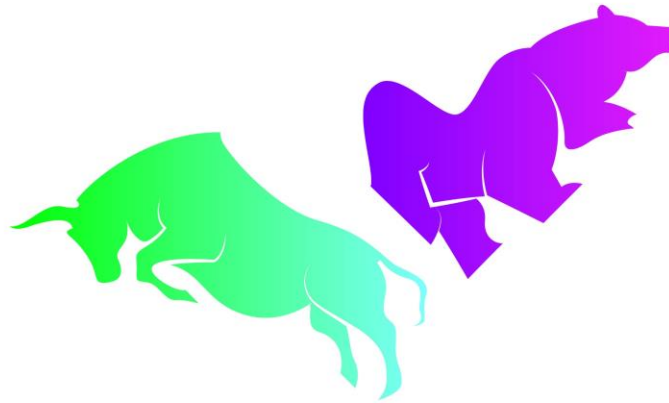


**WE HAVE REBRANDED**

[tradevectors.com](http://tradevectors.com)



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



# ES Futures auto trading strategy (LONG + SHORT)



- Identifies momentum and trend
- Over night position holding (no intraday)
- 9 years backtest, history data source : <https://cqg.com>
- 100% automated trading.
- Preferred Broker : Interactive Brokers (USA, Europe, UK, Singapore)  
or other broker who supports 100% auto trading.



- Symbol : ES Futures
- Investment funds : 25% of (ES Future price \* Lot Size)
- # of Lots : 1 (50 units)
- Stop Loss : 1.5% to 3.2%
- # of trades / year : 30 - 50
- Transaction Costs : 0.02%

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

# 1. ES Futures Auto Trading Strategy



www.tradevectors.com | contact@tradevectors.com | +91 9820966177 | Minimum Investment Amount as of March. 2021 = \$49,500

Years	# Trades	% Win	% Loss	NET (₹)	Start Funds (₹)	Close Funds (₹)	% DD	% Return
2012	32	37.5	62.5	2597.5	15934.38	19022.5	-19.37	19.38
2013	35	42.86	57.14	11162.5	18037.5	29200	0	61.88
2014	36	27.78	72.22	5742.5	22971.88	28714.38	-22.39	25
2015	40	32.5	67.5	7682.5	25687.5	33370	-17.26	29.91
2016	36	47.22	52.78	10185	25471.88	35656.88	-16	39.99
2017	30	43.33	56.67	9252.5	28009.38	37261.88	0	33.03
2018	36	41.67	58.33	15937.5	33440.62	49378.12	-7.48	47.66
2019	35	37.14	62.86	24452.5	31350	55802.5	-7.54	78
2020	49	36.73	63.27	36800	40462.5	77262.5	-33.2	90.95
2021	5	20	80	-3775	46859.38	49391.88	-8.06	-8.06

### 3. Profit sharing structure

- Fixed cost: Annual Management Fee (AMF) = 2% of the investment amount
- Investment funds : 25% of (ES Future value \* units)
- 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?**

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*\*\*Email us to get trade by trade report from 2012 to 2021*