

Algorithmic Trading

"Is Algorithmic Trading the Future of Trading?"



OUR TEAM

Meet our amazing team

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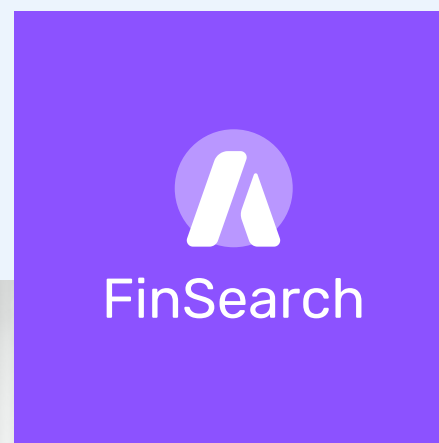
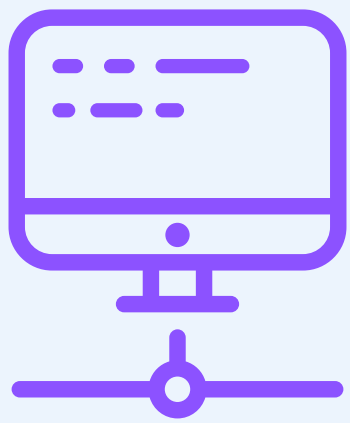


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What is Algorithmic Trading ?

Algorithm trading(algo trading) uses computer programs that follows pre defined rules to place orders.

Why Algo Trading?

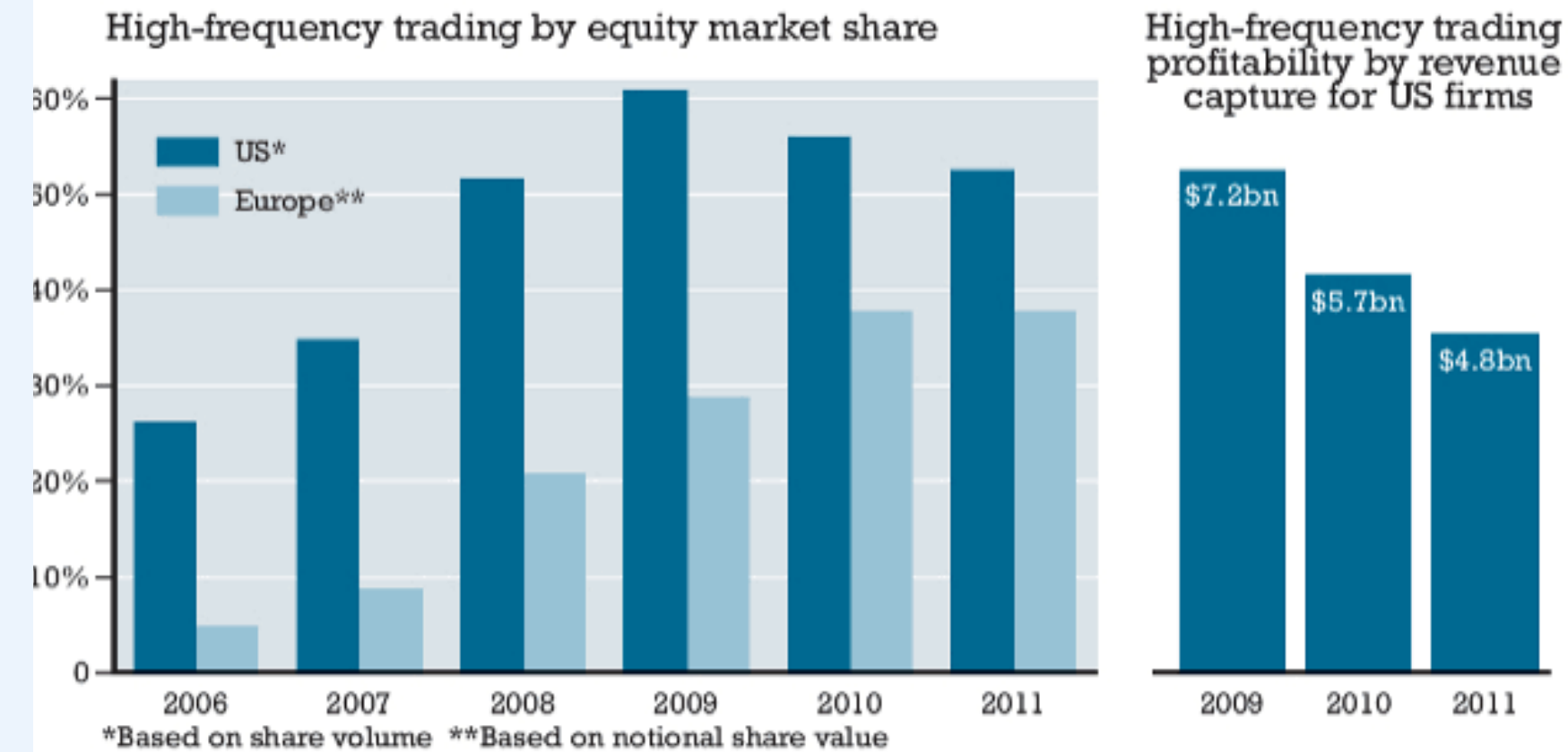
- ✓ Reduced the possibility of mistakes by human traders based on emotional and psychological factors.
- ✓ Algo-trading can be backtested using available historical and real-time data to see if it is a viable trading strategy.
- ✓ Reduced transaction costs
- ✓ Trades are executed at the best possible prices



Strategies

Some of the most common algo trading strategies are:-

- ✓ Trend-Following Strategies
- ✓ Volatility strategies
- ✓ Price action strategies



TREND-FOLLOWING STRATEGIES

This strategies follow trends in moving averages, channel breakouts, price level movements, and related technical indicators. There we have backtested one of trend name as moving average.



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📊 Indicators

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🔔 Alert

⏮️ Replay

Stock Screener

Pine Editor

Strategy Tester

Trading Panel

My Strategy

⚙️

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Overview

Performance Summary

List of Trades

	All	Long	Short
Net Profit	-43330.00 -4.33%	496430.00 49.64%	-539760.00 -53.98%
Gross Profit	2082935.00 208.29%	1305515.00 130.55%	777420.00 77.74%
Gross Loss	2126265.00 212.63%	809085.00 80.91%	1317180.00 131.72%
Max Run-up	580825.00 60.21%		
Max Drawdown	620120.00 61.77%		
Buy & Hold Return	1996786.40 199.68%		
Sharpe Ratio	0.019		
Sortino Ratio	0.041		
Profit Factor	0.98	1.614	0.59

PERFORMANCE
FORGETS



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Overview

Performance Summary

List of Trades

Trade #	Type	Signal	Date/Time	Price	Contracts	Profit	Cum. Profit	Run-up	Drawdown
8	Entry Short	short	2012-06-05 13:15	4880.95	100				
	Exit Long	short	2012-06-05 13:15	4880.95		-8055.00 -1.62 %	-13025.00 -0.81 %	2075.00 0.42 %	19115.00 3.85 %
7	Entry Long	long	2012-05-30 09:15	4961.50	100				
	Exit Short	long	2012-05-30 09:15	4961.50		21650.00 4.18 %	-4970.00 2.22 %	38905.00 7.51 %	10160.00 1.96 %
6	Entry Short	short	2012-04-25 13:15	5178.00	100				
	Exit Long	short	2012-04-25 13:15	5178.00		-14775.00 -2.77 %	-26620.00 -1.5 %	1670.00 0.31 %	16510.00 3.1 %
5	Entry Long	long	2012-04-18 13:15	5325.75	100				
	Exit Short	long	2012-04-18 13:15	5325.75		-7575.00 -1.44 %	-11845.00 -0.76 %	6650.00 1.27 %	9200.00 1.75 %
4	Entry Short	short	2012-04-13 09:15	5250.00	100				
	Exit Long	short	2012-04-13 09:15	5250.00		-3645.00 -0.69 %	-4270.00 -0.36 %	415.00 0.08 %	9565.00 1.81 %
3	Entry Long	long	2012-04-09 09:15	5286.45	100				
	Exit Short	long	2012-04-09 09:15	5286.45		3310.00 0.62 %	-625.00 0.33 %	18360.00 3.45 %	6640.00 1.25 %
2	Entry Short	short	2012-03-21 13:15	5319.55	100				
	Exit Long	short	2012-03-21 13:15	5319.55		-7405.00 -1.37 %	-3935.00 -0.74 %	5205.00 0.97 %	16035.00 2.97 %
1	Entry Long	long	2012-03-15 13:15	5393.60	100				
	Exit Short	long	2012-03-15 13:15	5393.60		3470.00 0.64 %	3470.00 0.35 %	25685.00 4.73 %	7110.00 1.31 %
	Entry Short	short	2012-02-29 09:15	5428.30					
	Exit Long	short							

FEW BACKTESTED
DATA FROM
TOTAL OF 142
TRADES

50NIFTY

+

4h

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Overview

Performance Summary

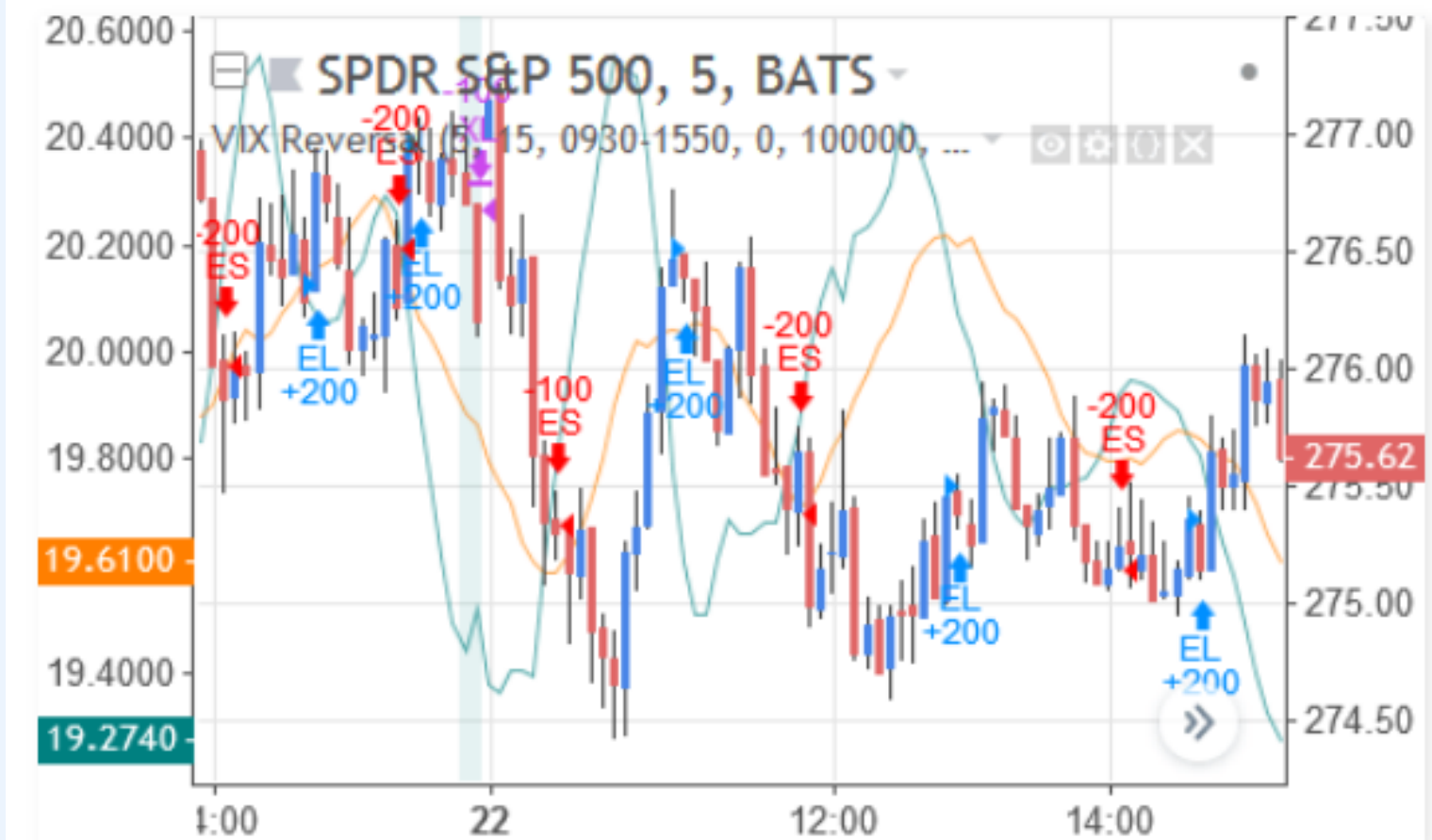
List of Trades

Trade #	Type	Signal	Date/Time	Price	Contracts	Profit	Cum. Profit	Run-up	Drawdown
15	Exit Short	long	2012-11-07 13:15	5772.65	100	-17245.00 -3.08 %	-13325.00 -1.72 %	1715.00 0.31 %	17590.00 3.14 %
	Entry Short	short	2012-10-30 13:15	5600.20					
14	Exit Long	short	2012-10-30 13:15	5600.20	100	19365.00 3.58 %	3920.00 1.97 %	40880.00 7.56 %	1260.00 0.23 %
	Entry Long	long	2012-09-12 13:15	5406.55					
13	Exit Short	long	2012-09-12 13:15	5406.55	100	-13675.00 -2.59 %	-15445.00 -1.37 %	5410.00 1.03 %	14870.00 2.82 %
	Entry Short	short	2012-08-30 09:15	5269.80					
12	Exit Long	short	2012-08-30 09:15	5269.80	100	7340.00 1.41 %	-1770.00 0.74 %	25220.00 4.85 %	3175.00 0.61 %
	Entry Long	long	2012-08-03 09:15	5196.40					
11	Exit Short	long	2012-08-03 09:15	5196.40	100	555.00 0.11 %	-9110.00 0.06 %	16955.00 3.26 %	5580.00 1.07 %
	Entry Short	short	2012-07-18 09:15	5201.95					
10	Exit Long	short	2012-07-18 09:15	5201.95	100	17730.00 3.53 %	-9665.00 1.82 %	32390.00 6.45 %	2985.00 0.59 %
	Entry Long	long	2012-06-08 13:15	5024.65					
9	Exit Short	long	2012-06-08 13:15	5024.65	100	-14370.00 -2.94 %	-27395.00 -1.46 %	3325.00 0.68 %	17870.00 3.66 %
	Entry Short	short	2012-06-05 13:15	4880.95					
8	Exit Long	short	2012-06-05 13:15	4880.95	100	-8055.00 -1.62 %	-13025.00 -0.81 %	2075.00 0.42 %	19115.00 3.85 %
	Entry Long	long	2012-05-30 09:15	4961.50					



Volatility strategies

This strategy use the momentum of market. It is very useful in futures and the rally can fetch you very high returns

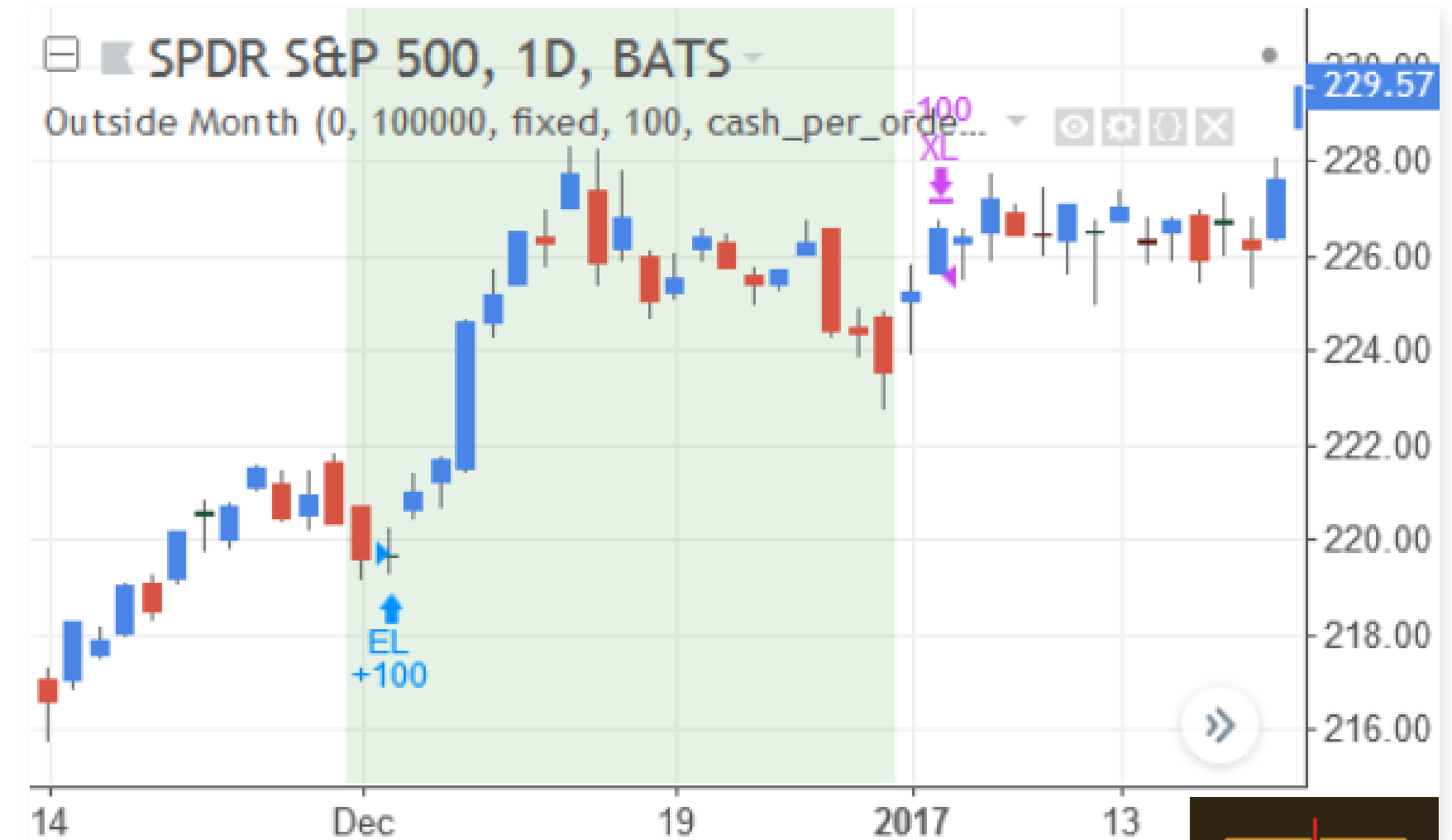
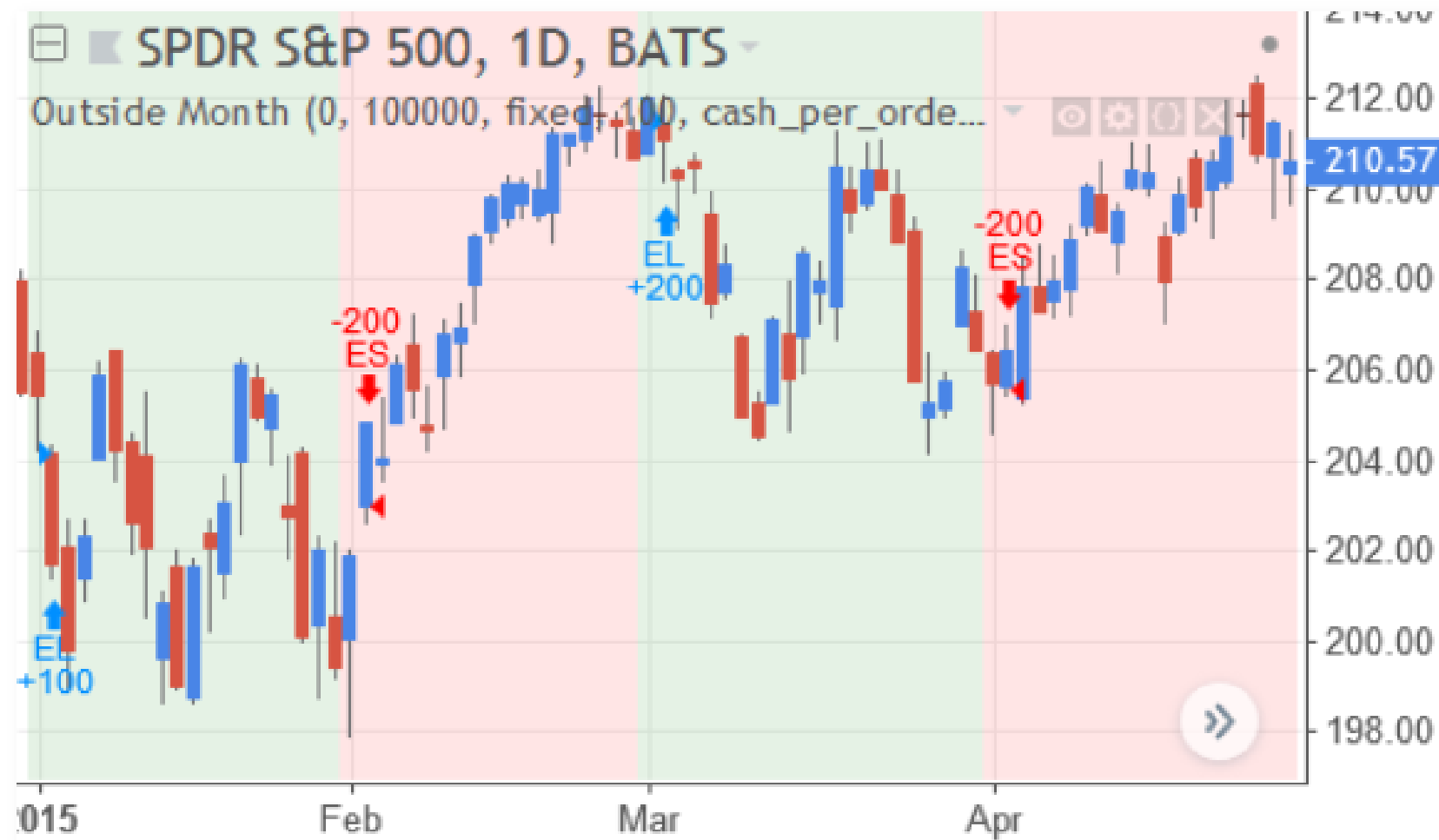


PERFORMANCE STRATEGY

Performance metric	S&P 500 ETF (SPY)	Nasdaq 100 ETF (QQQ)
First trade	2018-08-06 12:50	2018-08-06 12:50
Last trade	2018-11-02 15:55	2018-11-02 15:50
Time frame	5 minutes	5 minutes
Net profit	-\$3,959	-\$4,568
Gross profit	\$6,629	\$5,502
Gross loss	-\$10,588	-\$10,070
Max drawdown	\$5,180	\$5,463
Profit factor	0.626	0.546
Total trades	374	367
Win percentage	27.81%	30.52%
Avg trade	-\$10.59	-\$12.45
Avg win trade	\$63.74	\$49.12
Avg losing trade	-\$39.21	-\$39.49
Win/loss ratio	1.625	1.244
Commission paid	\$3,504	\$3,448
Slippage	2 ticks	2 ticks

PRICE ACTION STRATEGIES

This strategies follow trends in moving averages, channel breakouts, price level movements, and related technical indicators. There we have backtested one of trend name as moving average.



Performance metric	SPY (S&P 500 ETF)	QQQ (Nasdaq 100 ETF)
First trade	1993-03-02	1999-06-02
Last trade	2018-05-02	2017-09-05
Time frame	1 day	1 day
Net profit	-\$2,311	-\$3,547
Gross profit	\$13,229	\$4,404
Gross loss	-\$15,540	-\$7,951
Max drawdown	\$7,341	\$4,474
Profit factor	0.851	0.982
Total trades	66	40
Win percentage	50%	45%
Avg trade	-\$35.02	-\$88.68
Avg win trade	\$400.88	\$244.67
Avg losing trade	-\$470.91	-\$361.41
Win/loss ratio	0.851	0.677
Commission paid	\$952	\$600
Slippage	2 ticks	2 ticks

PERFORMANCE
STRAATEGY



Conclusions

Since more and more financial awareness is spreading, people tend to incline themselves towards Algo trading as it does not require a lot of time and is very easy to understand. The freelancing industry is also booming so coding strategy will be easier for not coding background people.

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Thank You