# Strategy Report: Nifty Midcap Futures Monday Trade Strategy (2022–2024)

## 🔍 Overview

This strategy focuses on executing a single trade every Monday at 9:45 AM on Nifty Midcap Futures based on a directional bias provided manually (either BUY or SELL). The strategy is designed with a fixed Risk/Reward ratio of 0.30% Stop Loss and 1.00% Target.

## ✅ Strategy Rules

Trade Timing:

• Every Monday at 9:45 AM  
• One trade per Monday (Buy or Sell as chosen manually)

Entry:

• Use the 9:45 AM price as the trade entry point

Exit Criteria:

• Target: 1% move in favor  
• Stop Loss: 0.30% move against

Lot Size: 75 units (standard futures lot)

## 📊 Performance Summary (2022–2024)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Trade Type | Total Trades | Wins | Losses | Win Rate | Net Profit (in ₹) |
| BUY | 156 | 94 | 62 | 60.26% | ₹324,000 |
| SELL | 156 | 70 | 86 | 44.87% | ₹192,375 |
| TOTAL | 312 | 164 | 148 | 52.56% | ₹516,375 |

## 📊 Monthly Outcome Format

Each Monday trade is logged with:  
- Date  
- Month  
- Buy Entry & Exit Price  
- Sell Entry & Exit Price  
- Daily P&L for Buy and Sell  
  
A downloadable CSV file contains this data for 2022–2024 with the columns:  
- Date, Month, Buy Entry, Buy Exit, Buy P&L, Sell Entry, Sell Exit, Sell P&L

## 📈 Key Observations

- Buy Trades Outperformed: Higher win rate and overall profit for buying positions.  
- Bullish Market Bias: Nifty Midcap Index showed strength on Mondays, favoring long trades.  
- Effective Risk Management: The 1:3.33 risk-reward ratio enables good profitability even with moderate win rates.

## 📆 Future Improvements

- Incorporate real-time directional indicators to automate Buy/Sell decision.  
- Add filters like Bollinger Bands, RSI, or Market Breadth for confirmation.  
- Expand to include Wednesday trades for diversification.

## 📄 Attachments

- [x] 3-Year Backtest Summary CSV  
- [x] Detailed Monday Trade Log CSV

## 📅 Next Steps

- Run live paper trading for 1 month to validate performance in current conditions.  
- Integrate with real-time NSE data feed for automatic entry/exit.  
- Deploy on a trading platform with risk monitoring features.