



TVISI ALGO SYSTEMS
STRATEGY & TRADE AUTOMATION

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

Forex Auto Trading Strategies

Our Forex Trading Strategies Portfolio

1. Breakout

2. Trend Momentum

- *Any Forex broker supporting Automated Trading. Preferable MetaTrader 4 or Interactive Brokers.*
- *Backtest history data source : Interactive Brokers.*

1. Breakout – One Trade / Day / Ticker.

Fund Size : USD 20,000

Tickers : GBPUSD, EURUSD, AUDUSD, NZDUSD, USDJPY, EURJPY, USDCAD, EURCAD

Spreads : (1.2) (1.2) (1.2) (1.2) (1.2) (2) (1.4) (2.4)
for backtesting

Time Frame : 1 hour, 5 mins

Lot Size : 1 (100,000)

1 Pip = USD 10 approx.

Stop Loss : 19 pips to 22 Pips

Target : 51 pips to 55 pips

positions at any time : Up to 4

	#Trades	% Win	% Loss	Start Funds	Close Funds	NET (USD)	% Peak – Low	% DD	%
2010	1318	46.66	53.34	20000	42458.78	22310.15	-11.19	-16.47	112.29
2011	1363	46.44	53.56	20000	37556.60	17705	-9.95	-10.05	87.78
2012	1335	49.06	50.94	20000	46330.62	26330.62	-6.19	0.00	131.65
2013	1399	46.18	53.82	20000	33087.01	13084.17	-8.03	-9.98	65.44
2014	1357	48.19	51.81	20000	26020.55	6020.55	-10.01	-6.41	30.10
2015	1392	47.77	52.23	20000	45002.76	25003.53	-14.81	-1.17	125.01
2016	1383	46.78	53.22	20000	35866.88	16529.23	-10.26	0.00	79.33
2017	1399	46.03	53.97	20000	33306.02	12182.19	-8.63	-13.93	66.53
2018	1371	47.34	52.66	20000	33523.13	13523.13	-10.34	-1.44	67.62
2019	13	38.46	61.54	20000	19187.34	-814.42	-4.08	-4.06	-4.06

* % returns may vary slightly due to margin adjustment & unrealized PL at end of the year.
* Above report assumes all currency symbols lot size = 1 (100,000).

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEPT	OCT	NOV	DEC	NET
2010	-580.51 -2.90%	-1178.94 -6.07%	4149.58 22.75%	2939.27 14.70%	-82.03 -0.41%	4147.04 20.74%	10799.69 54.00%	-505.54 -2.53%	-13.44 -0.07%	-2704.18 -13.52%	6527.51 32.64%	-1188.31 -5.94%	22310.15 112.29%
2011	-753.35 -3.77%	4727.92 24.56%	1153.63 5.77%	-152.10 -0.76%	1255.38 6.28%	5525.50 27.63%	430.22 2.15%	-4623.61 -23.12%	3636.97 18.18%	-175.04 -0.88%	3792.56 18.96%	2887.61 14.44%	17705.69 87.78%
2012	4036.82 20.18%	2855.39 14.28%	4922.85 24.61%	1421.51 7.11%	1505.11 7.53%	287.68 1.44%	4875.14 24.38%	3568.22 17.84%	-1197.00 -5.99%	-1385.70 -6.93%	117.39 0.59%	5323.20 26.62%	26330.62 131.65%
2013	2513.54 12.57%	1868.65 9.34%	-410.37 -2.05%	5211.95 26.06%	198.48 0.99%	1937.05 9.69%	-1624.59 -8.12%	2327.53 11.64%	-2056.60 -10.28%	743.62 3.72%	1613.57 8.07%	761.34 3.81%	13084.17 65.44%
2014	2193.19 10.97%	551.33 2.76%	2218.73 11.09%	287.48 1.44%	94.96 0.47%	1893.72 9.47%	930.53 4.65%	-2469.92 -12.35%	4512.14 22.56%	-3238.49 -16.19%	-273.60 -1.37%	-679.51 -3.40%	6020.55 30.10%
2015	768.68 3.84%	702.73 3.51%	3353.50 16.77%	-1676.47 -8.38%	4864.08 24.32%	3015.95 15.08%	1853.95 9.27%	3778.60 18.89%	1854.53 9.27%	1449.62 7.25%	-928.49 -4.64%	5966.86 29.83%	25003.53 125.01%
2016	3238.97 16.19%	-292.98 -1.46%	-848.15 -4.24%	1081.41 5.41%	-335.13 -1.68%	2678.16 13.39%	394.10 1.97%	4693.40 23.47%	4450.45 22.25%	-78.53 -0.39%	1635.13 8.18%	-87.61 -0.44%	16529.23 79.33%
2017	-897.79 -4.49%	2696.86 14.12%	83.91 0.42%	-3869.70 -19.35%	1545.97 8.58%	2208.51 11.29%	3138.54 15.69%	1939.42 9.70%	6002.74 30.01%	-1374.15 -6.87%	2297.32 11.49%	-1589.43 -7.95%	12182.18 66.53%
2018	2110.22 10.55%	-890.36 -4.45%	266.62 1.33%	5541.75 27.71%	2925.26 14.63%	1700.97 8.50%	-616.32 -3.08%	-1194.38 -5.97%	3816.54 19.08%	-1643.56 -8.22%	-873.71 -4.37%	2380.11 11.90%	13523.13 67.62%
2019	-814.42 -4.07%	-	-	-	-	-	-	-	-	-	-	-	-814.42 -4.07%

* Monthly % returns on USD 20,000 or less. (Assumption profit withdrawn if any, at the end of each month)

* Above report assumes all currency symbols lot size = 1 (100,000).

2. Trend Momentum coming soon...

- *We look to include more trading strategies in our portfolio.*

Thank You

<https://www.tvisi.in/>

info@tvisi.in

tvisi.algo@gmail.com

***Email us to get trade by trade reports from 2010 - 2019*