

SYSTEMATIC CURRENCY TRADING

FLK Capital Model 1
AUDJPY

+85.4%

CUMULATIVE RISK-NORMALISED RETURN

1 January 2013 - 28 August 2026 / 13.7 years

10,000

STARTING CAPITAL

18,541.63

ENDING CAPITAL



Curve reconstructed from the broker-validated trade ledger at 1% risk per trade.

4.6%

Annualised return

124

Completed trades

8.76%

Max. relative drawdown

1% stated risk per trade

Historical backtest performance

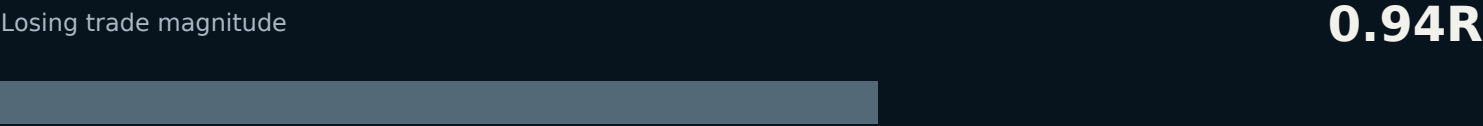
The economics of the model.

Profitability came from the relationship between the frequency and size of winning and losing trades.

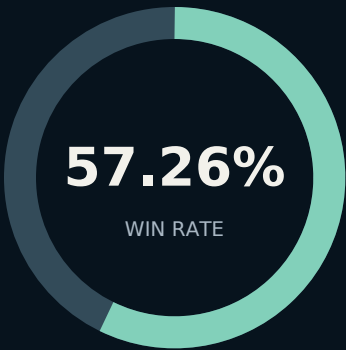
1.69x

Average winners were 1.69 times the size of average losing trades.

AVERAGE TRADE OUTCOME



Risk-normalised trade outcomes



71 wins 53 losses

2.26

PROFIT FACTOR

Gross positive R was 2.26 times the magnitude of gross negative R.

80
long trades

44
short trades

The strategy traded both directions. Long exposure represented 64.5% of completed trades; short exposure represented 35.5%.

STRATEGY ARCHITECTURE

Five profitable engines.
One currency mandate.

Each active engine contributed positive price-R in the broker event ledger. The architecture blends trend, supply-and-demand and pullback logic across both directions.

H4 Supply/Demand Long 37 trades / 56.8% win rate		+21.2R
High-Quality Trend-Line Break 24 trades / 70.8% win rate		+18.5R
Daily Dynamic Long 27 trades / 55.6% win rate		+14.1R
H4 Supply/Demand Short 30 trades / 50.0% win rate		+4.8R
H4 S/D M15 Add-On 6 trades / 50.0% win rate		+4.6R

5 / 5

profitable engines

63.2R

combined price-R

3

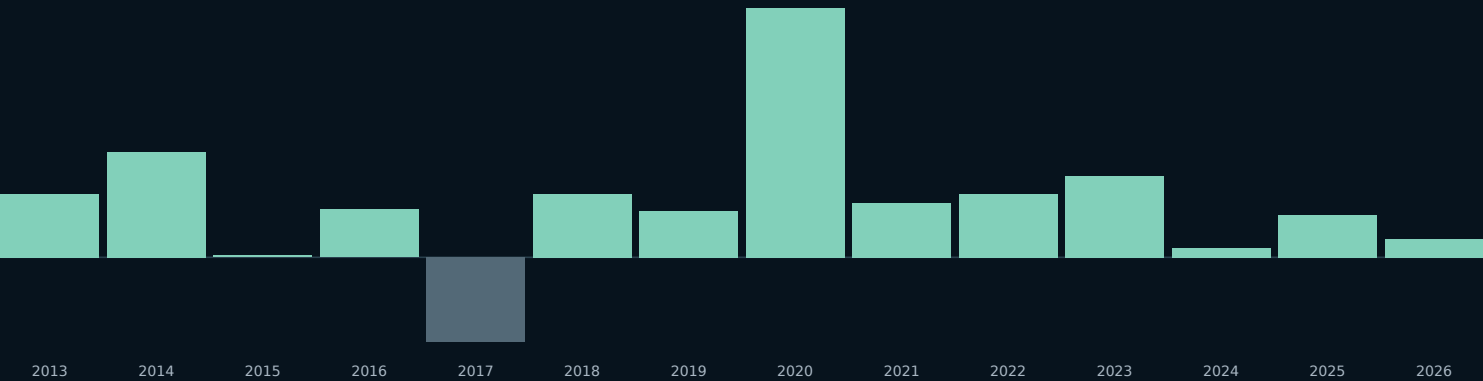
max. concurrent

Family attribution is calculated from the 124-trade broker event ledger.

RETURN DISTRIBUTION

Performance across regimes.

ANNUAL REALISED R



13 of 14

positive calendar periods

+20.8R

strongest year - 2020

124

total trades

2013 begins with the first eligible March trade and 2026 is partial. The annual R chart uses the five-family broker event ledger.

RISK IN CONTEXT

8.76%

MAXIMUM RELATIVE DRAWDOWN

9

longest winning sequence

7

longest losing sequence

The historical maximum is a peak-to-trough event, not a forecast. The matching event ledger recorded a 9.09R closed-trade drawdown; future drawdown can exceed both measures.

MAXIMUM EPISODE
100.00



PRIOR PEAK

91.24



TROUGH

8.76%

A focused mandate. A controlled process.

Model 1 applies proprietary trend, moving-average and structural rules to AUDJPY through one automated strategy.

01

Opportunity selection

Five rule families evaluate AUDJPY across D1, H4, H1 and M15 contexts, including both long and short opportunities.

02

Risk allocation

Each accepted trade uses the configured balance-based risk setting. Each category may hold only one active trade.

03

Execution

Predefined entries, structural stop-losses, profit targets and category-level state govern implementation.

04

Portfolio discipline

Historical AUDJPY concurrency reached three. Friday controls close eligible open trades at 23:55 server time.

Discuss Model 1 with FLK Capital.

Explore the model's performance, risk configuration and supporting research.

Historical simulated results are not a live investment track record or a guarantee of future performance. Returns are before separately charged investor fees. Capital is at risk. Period: 1 Jan 2013 - 28 Aug 2026. Account-percentage figures are reconstructed from the broker-validated 124-trade ledger at 1% risk per trade; R distributions use the same ledger. The original parity tester used fixed small-lot sizing.