

SYSTEMATIC CURRENCY TRADING

FLK Capital Model 1
GBPUSD

+183.7%

CUMULATIVE BACKTEST RETURN

1 January 2013 - 14 August 2026 / 13.6 years

10,000

STARTING CAPITAL

28,373.96

ENDING CAPITAL



Curve redrawn from supplied tester graph; intermediate values approximate.

8.0%

Annualised return

379

Completed trades

18.92%

Max. relative drawdown

1% stated risk per trade

Historical backtest performance

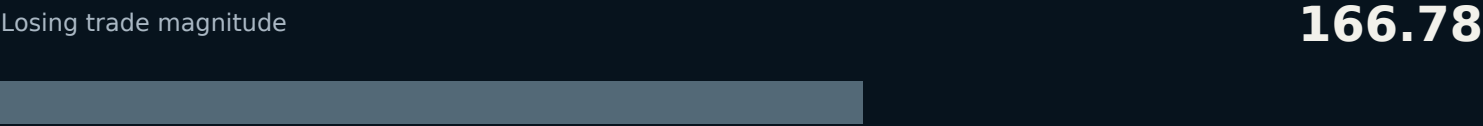
The economics of the model.

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

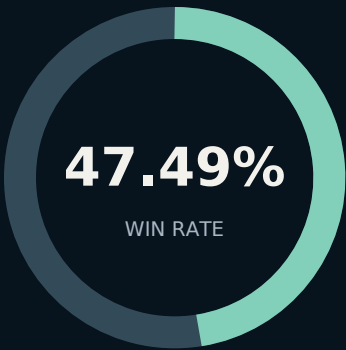
1.72x

Average winners were 1.72 times the size of average losing trades.

AVERAGE TRADE OUTCOME



Test-account currency units



180 wins 199 losses

1.55

PROFIT FACTOR

Gross trading profits were 1.55 times gross trading losses.

169

long trades

210

short trades

The strategy traded both directions. Long exposure represented 44.6% of completed trades; short exposure represented 55.4%.

STRATEGY ARCHITECTURE

Seven profitable engines.
One currency mandate.

Each engine contributed positive price-R in the broker event ledger. The family mix spans daily context, H4 structure and H1 execution while category controls prevent duplicate same-family exposure.

Daily Gap Reversion		+36.5R
44 trades / 52.3% win rate		
H1 Trend-Line Break		+22.3R
119 trades / 39.5% win rate		
H4 Supply/Demand Short		+20.3R
51 trades / 58.8% win rate		
H1 Trend-State Re-entry		+16.5R
43 trades / 48.8% win rate		
Daily Dynamic		+14.3R
47 trades / 53.2% win rate		
H1 Daily-Dynamic Re-entry		+13.7R
62 trades / 45.2% win rate		
H4 S/D M15 Add-On		+5.6R
13 trades / 53.8% win rate		

7 / 7

profitable engines

129.1R

combined price-R

3

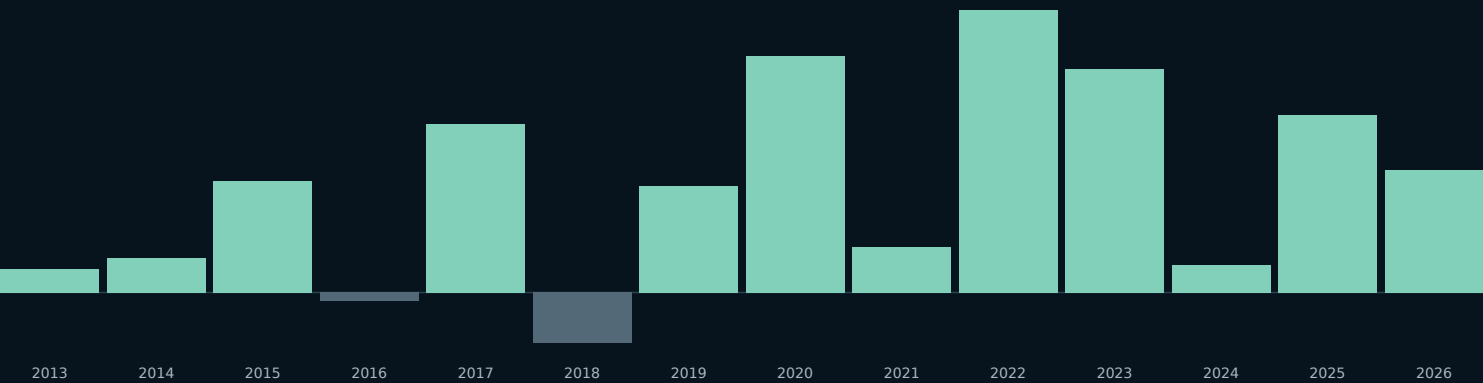
max. concurrent

Family attribution is calculated from the 379-trade broker event ledger.

RETURN DISTRIBUTION

Performance across regimes.

ANNUAL REALISED R



12 of 14

positive calendar periods

+24.3R

strongest year - 2022

379

total trades

2013 begins with the first eligible January trade and 2026 is partial. The annual R chart uses the broker event ledger that supports the production-lineage portfolio analysis.

RISK IN CONTEXT

18.92%

MAXIMUM RELATIVE DRAWDOWN

14

longest winning sequence

12

longest losing sequence

The historical maximum is a peak-to-trough event, not a forecast. The matching event ledger recorded an 18.26R closed-trade drawdown; future drawdown can exceed both measures.

MAXIMUM EPISODE
100.00



PRIOR PEAK

81.08



TROUGH

18.92%

A focused mandate. A controlled process.

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

01

Opportunity selection

Seven rule families evaluate GBPUSD 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, stop-losses, profit targets and category-level state govern implementation.

04

Portfolio discipline

Historical GBPUSD 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 - 14 Aug 2026. Account metrics derive from the supplied 379-trade tester output; R distributions derive from the matching broker event ledger. Annualised return assumes no external cash flows. All monetary values use the test-account currency.