

SYSTEMATIC CURRENCY TRADING

FLK Capital Model 1
USDJPY

+171.0%

CUMULATIVE BACKTEST RETURN

15 January 2013 - 26 June 2026 / 13.4 years

10,000

STARTING CAPITAL

27,097.14

ENDING CAPITAL



Curve reconstructed from the dynamic-risk broker trade ledger.

7.7%

Annualised return

204

Completed trades

16.10%

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.

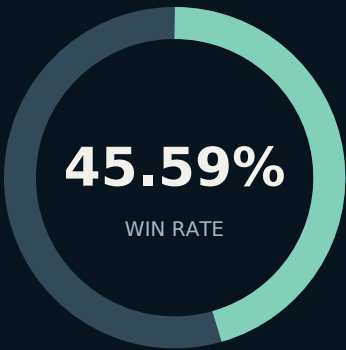
2.16x

Average winners were 2.16 times the size of average losing trades.

AVERAGE TRADE OUTCOME



Test-account currency units



93 wins 111 losses

1.81

PROFIT FACTOR

Gross trading profits were 1.81 times gross trading losses.

197
long trades

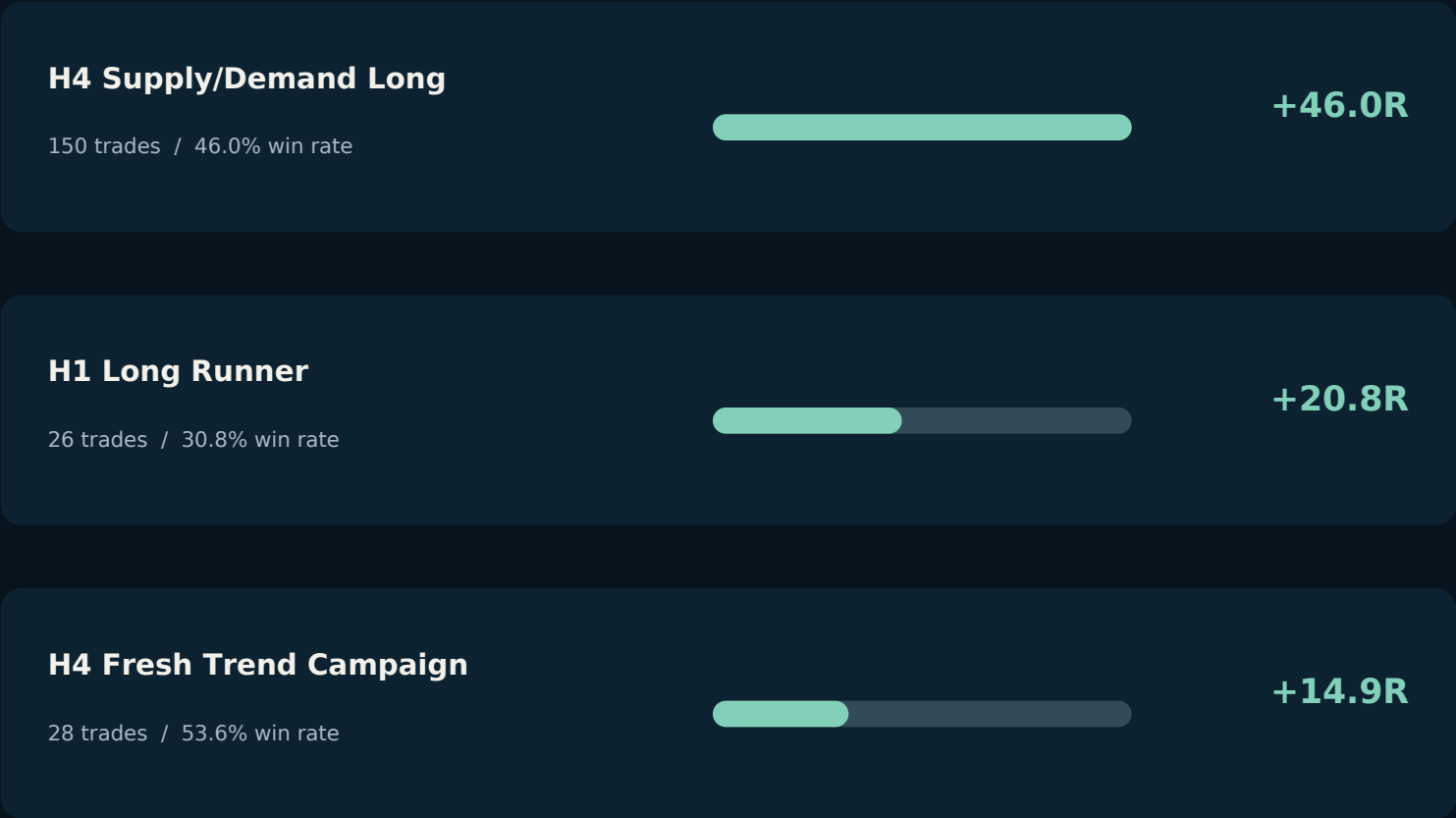
7
short trades

The strategy traded both directions. Long exposure represented 96.6% of completed trades; short exposure represented 3.4%.

STRATEGY ARCHITECTURE

Three profitable engines.
One currency mandate.

Each active engine contributed positive price-R in the broker event ledger. The architecture combines structural H4 entries with a selective H1 runner while category controls prevent duplicate same-family exposure.



3 / 3

profitable engines

81.7R

combined price-R

3

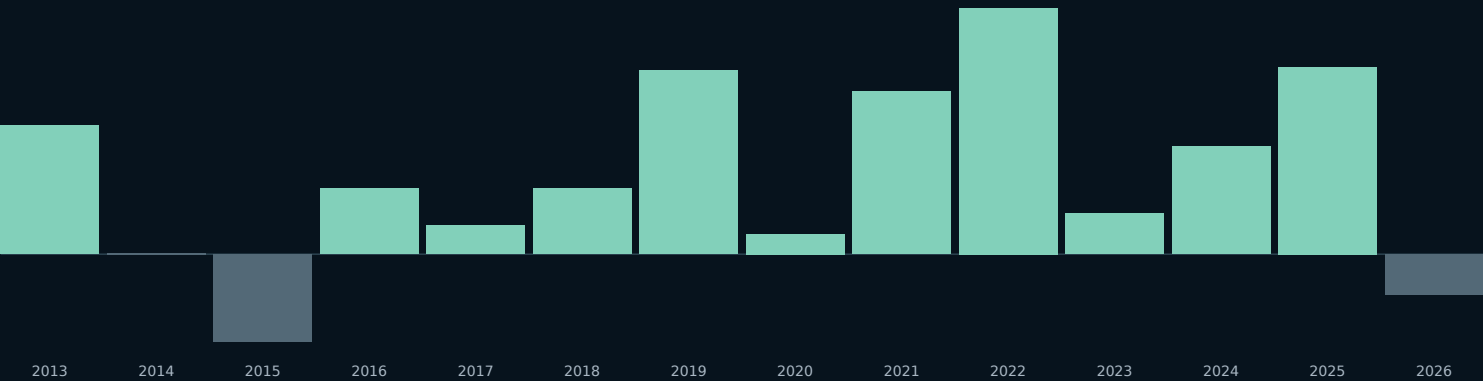
max. concurrent

Family attribution is calculated from the 204-trade broker event ledger.

RETURN DISTRIBUTION

Performance across regimes.

ANNUAL REALISED R



11 of 14

positive calendar periods

+18.2R

strongest year - 2022

204

total trades

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

RISK IN CONTEXT

16.10%

MAXIMUM RELATIVE DRAWDOWN

5

longest winning sequence

6

longest losing sequence

The historical maximum is a peak-to-trough event, not a forecast. The matching event ledger recorded an 11.50R closed-trade drawdown; future drawdown can exceed both measures.

MAXIMUM EPISODE
100.00



PRIOR PEAK

83.90



TROUGH

16.10%

A focused mandate. A controlled process.

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

01

Opportunity selection

Three rule families evaluate USDJPY across H4 and H1 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 USDJPY 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: 15 Jan 2013 - 26 Jun 2026. Account metrics derive from the supplied 204-trade broker 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.