## First Model Trend Following

| | |
|---|---|
| Inital Balance | 100.000 USD |
| Target Account | 200.000 USD |
| Ruined Account | 50.000 USD |
| Tolerated Risk | 1,00 % |
| Average Win | 40 Points |
| Average Loss | 20 Points |
| Point Value | 5 USD |
| Percentage Win | 40,0 % |
| Commission | 0,8 Points |
| Slippage | 1 Points |
| Kelly Factor *) | 0,26 |
| Win Loss Ratio | 2,00 |
| Adjusted Win Loss Ratio | 1,75 |
| Optimal F | 5,76 % |
| Risk of Ruin | 0,96 % |
| Risk Adjusted Optimal F | 1,50 % |

*) Please manually adjust Kelly factor until the risk of ruin matches the tolerated risk

## Calculate Number of Contracts to Trade

| | |
|---|---|
| Current Balance | 100.000 USD |
| Accepted Loss per trade | 1,50 % |
| Number of Contracts to Trade | 14 Contracts |
| Expected Gain per Contract Traded | 11,00 USD |
| Expected Gain per Trade | 154,00 USD |
| Expected Growth Factor per Trade | 1,0015 |
| Number of Trades Required to Reach Target | 450 Trades |

The calculation should only be applied to Bernoulli distributions. Those are discrete distributions with 2 possible outcomes, a win of N1 points or a loss of N2 points.

## Second Model Low R-Multiple

| | |
|---|---|
| Inital Balance | 100.000 USD |
| Target Account | 200.000 USD |
| Ruined Account | 50.000 USD |
| Tolerated Risk | 1,00 % |
| Average Win | 20 Points |
| Average Loss | 20 Points |
| Point Value | 5 USD |
| Percentage Win | 60,0 % |
| Commission | 0,8 Points |
| Slippage | 1 Points |
| Kelly Factor *) | 0,26 |
| Win Loss Ratio | 1,00 |
| Adjusted Win Loss Ratio | 0,83 |
| Optimal F | 12,09 % |
| Risk of Ruin | 0,96 % |
| Risk Adjusted Optimal F | 3,14 % |

*) Please manually adjust Kelly factor until the risk of ruin matches the tolerated risk

## Calculate Number of Contracts to Trade

| | |
|---|---|
| Current Balance | 100.000 USD |
| Accepted Loss per trade | 3,14 % |
| Number of Contracts to Trade | 29 Contracts |
| Expected Gain per Contract Traded | 11,00 USD |
| Expected Gain per Trade | 319,00 USD |
| Expected Growth Factor per Trade | 1,0032 |
| Number of Trades Required to Reach Target | 218 Trades |

The calculation should only be applied to Bernoulli distributions. Those are discrete distributions with 2 possible outcomes, a win of N1 points or a loss of N2 points.