System B

Determine Risk-Adjusted Value for Optimal F

Inital Balance	50.000 USD
Target Account	100.000 USD
Ruined Account	25.000 USD
Tolerated Risk	0,10 %
Average Win	20 Points
Average Loss	10 Points
Point Value	5 USD
Percentage Win	40,0 %
Commission	0 Points
Slippage	0 Points
Kelly Factor *)	0,18
Win Loss Ratio	2,00
Adjusted Win Loss Ratio	2,00
Optimal F	10,00 %
Risk of Ruin	0,09 %

Accepted Loss per Trade	1,80 %

Calculate Number of Contracts to Trade

Current Balance	50.000 USD
Accepted Loss per trade	1,80 %
Number of Contracts to Trade	18 Contracts
Expected Gain per Contract Traded	10,00 USD
Expected Gain per Trade	180,00 USD
Expected Growth Factor per Trade	1,0036
Number of Trades Required to Reach Target	193 Trades

Comments:

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

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