



TEMPUS
LOGIC

MACHINE TRADING ALGORITHMS

Delta-1

AN ADVANCED FINANCIAL MARKETS ALGORITHM
FOR ACTIVE INVESTMENT MANAGERS

ABOUT

Tempus Logic Pty Ltd is an Australian based software engineering company specialising in financial markets algorithms for active investment managers. Our flagship offering Delta-1 generates significant alpha. Delta-1 also embeds robust best-in-class risk management methodologies in its trading modules. This ensures our clients mitigate a broad spectrum of conventional and unconventional market risks.

Tempus Logic's Owner and CEO Kosta Soteriou began researching broader market volatility patterns in 2015, and after several development incarnations, developed a system with a novel blend of traditional mean reversion principles as well as trend following techniques. Following an extended back-testing and system parameter optimization period in excess of 3 years, Tempus Logic commenced a live trial of in July 2018 that still continues to this day.

TECHNOLOGY

Delta-1 is designed to allow our clients to customise their unrealised draw-down ceiling. It also allows the trading 100's of incremental variations in the timing of buy/sell signals of liquid instruments. This is achieved without transferring funds out of the client's account(s). Instead, Delta-1 uses a sophisticated communication and proprietary risk management system that constrains risk allowances. Moreover, Delta-1 operates as an independent standalone system and primarily scans high time-frames with a broad entry price corridor. This enables the system to scale position sizing without significant slippage.

TEAM



KOSTA SOTERIOU

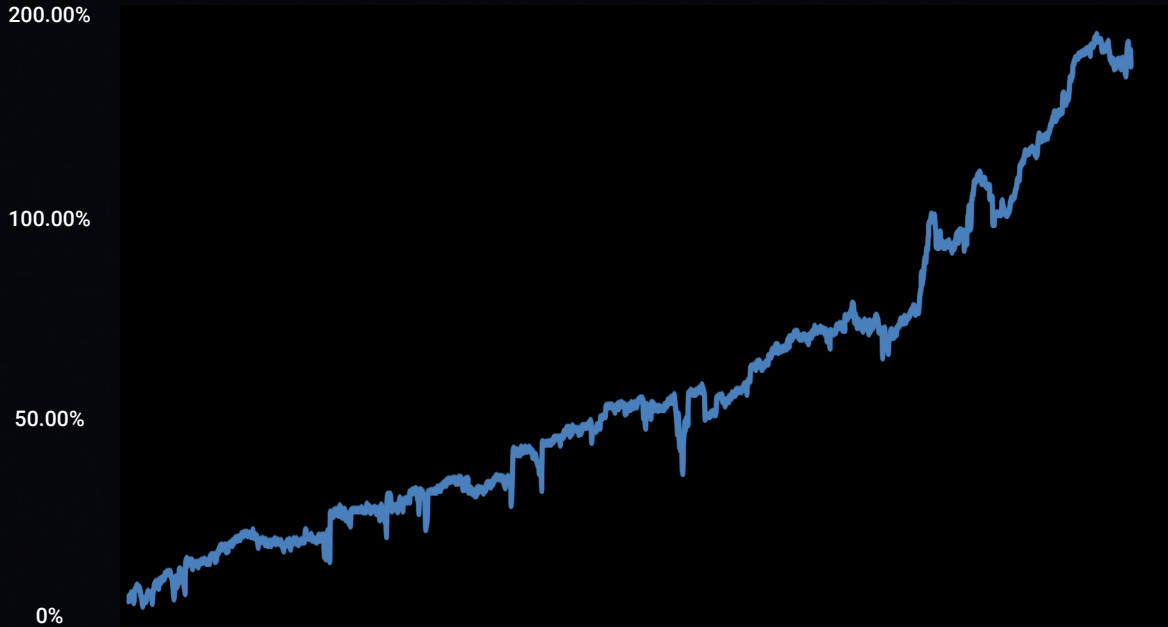
- ▲ Melbourne based quant system developer
- ▲ Double Bachelor International Trade/Banking & Finance (Monash University)
- ▲ >10 years financial markets experience Institutional Fixed income analyst
- ▲ Independent FX & Commodities trader



BERNHARD SCHICHT

- ▲ Munich based IT developer
- ▲ >15 years financial markets experience
- ▲ Ex Deutsche Bank quant developer
- ▲ Specializing in Java based programming for financial market trading platforms

STATISTICS



EQUITY CURVE

2018		2019									
JUL-DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	
11.58%	2.46%	4.48%	2.44%	1.65%	-2.25%	-0.75%	-0.03%	-0.08%	-0.04%	6.48%	
2020											
NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	
-0.92%	1.78%	-0.64%	1.09%	1.11%	4.58%	-1.27%	1.96%	3.33%	-3.07%	0.02%	
2021											
OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	
1.07%	2.63%	8.49%	1.20%	2.59%	1.65%	0.82%	3.11%	3.07%	6.58%	0.62%	
2022											
SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	
0.19%	4.72%	2.61%	-8.42%	14.40%	0.48%	-2.92%	0.39%	3.24%	8.10%	2.51%	
2023											
AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	JUN	
2.77%	5.56%	-1.21%	1.90%	1.55%	4.71%	-6.32%	4.77%	-7.09%	5.39%	3.78%	
2024											
JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY	
9.66%	-2.61%	1.31%	0.97%	5.46%	-3.98%	-0.07%	4.63%	0.61%	2.79%	3.91%	
JUN	JUL	AUG	SEP	OCT							
4.11%	3.58%	-1.05%	2.19%	-4.26%							

METRICS

Total gain: 183.96% * (as of 1-11-2024)

Max. realized draw down: 9.43%

Number of trades: 4,805

Winning positions: 74%

Avg. profit: 2,701 EUR

Avg. loss: 2,215 EUR

Calmar ratio: 2.2

PARTICIPATION

PREREQUISITE

Signal Provider agreement, quarterly invoicing

Daily liquidity of your funds on your own account

Minimum non-Trial investment: 500,000 EUR

FEE STRUCTURE

Incentive: 20% of new net profits

Management Fee: 1.5%

Hurdle rate: 0%

DISCLAIMER

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