



TEMPUS  
LOGIC

MACHINE TRADING ALGORITHMS

# Delta-1

AN ADVANCED FINANCIAL MARKETS ALGORITHM  
FOR ACTIVE INVESTMENT MANAGERS

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# 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.

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# 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.

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# TEAM



**KOSTA SOTERIOU**

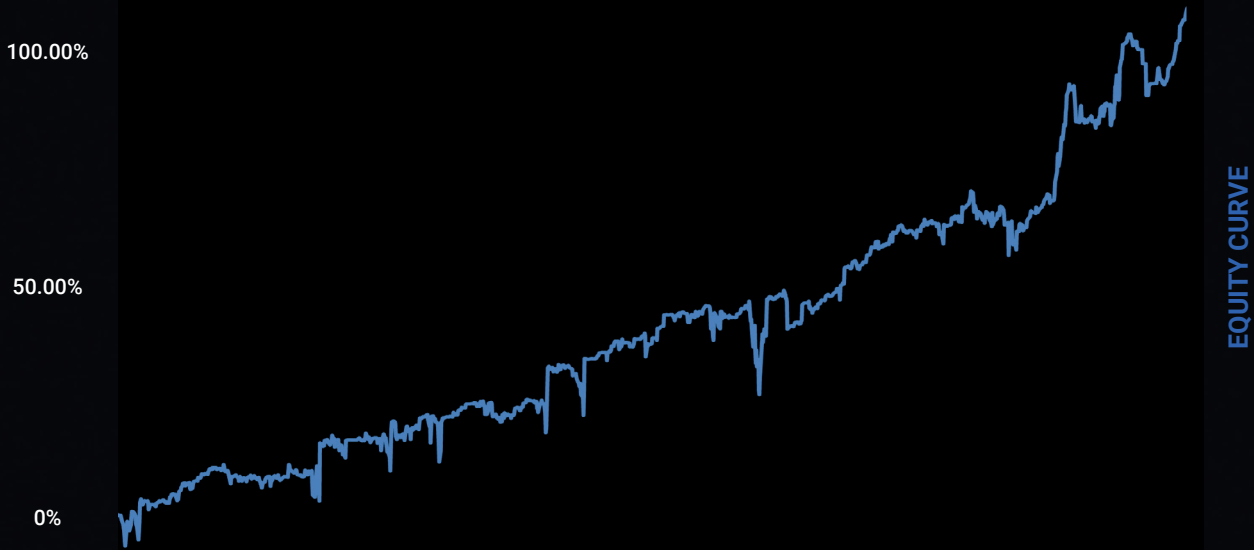
- ▲ Melbourne based quant system developer
- ▲ Double Bachelor International Trade/Banking & Finance (Monash University)
- ▲ >10 years financial markets experience Institutional Fixed income analyst
- ▲ Independent FX & Commodities trader



**BERNHARD SCHICHT**

- ▲ Munich based IT developer (contractor)
- ▲ >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	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR	MAY
0.63%	-0.61%	6.54%	2.95%	-3.44%	5.51%	2.46%	4.48%	2.44%	1.65%	-2.25%
2020						2021				
JUN	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR	APR
-0.75%	-0.03%	-0.08%	-0.03%	6.48%	-0.92%	1.78%	-0.64%	1.09%	1.11%	4.58%
MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB	MAR
-1.27%	1.96%	3.33%	-3.07%	0.02%	1.07%	2.63%	8.49%	1.20%	2.59%	1.65%
2022						2023				
APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	JAN	FEB
0.82%	3.11%	3.07%	6.58%	0.62%	0.19%	-4.72%	2.61%	-8.42%	14.40%	0.48%
MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	JAN
-2.92%	0.39%	3.24%	8.10%	2.51%	2.77%	5.56%	-1.21%	1.90%	1.55%	4.71%
2024						2025				
FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
-6.32%	4.77%	-7.09%	5.39%	3.78%	9.66%	-2.61%	1.31%	0.97%	5.46%	-3.98%
JAN	FEB	MAR								
-0.07%	4.63%	0.61%								

# METRICS

Total gain: 116.56% \* (as of 1-4-2024)

Max. realized draw down: 9.43%

Number of trades: 4,071

Winning positions: 71%

Avg. profit: 2,781 EUR

Avg. loss: 2,290 EUR

Calmar ratio: 2.15

# PARTICIPATION

## PREREQUISITE

Signal Provider agreement, quarterly invoicing

Daily liquidity of your funds on your own account

Minimum non-Trial investment: 250,000 EUR

## FEE STRUCTURE

Incentive: 25% of new net profits

Management Fee: 0%

Hurdle rate: 0%

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