

AURUM DIGITAL

KEY HIGHLIGHTS

COMMODITIES: PRECIOUS METALS & FOREIGN CURRENCIES. (SPOT)

STRATEGY DESCRIPTION

SEEKING ALPHA ON BITCOIN [BTCUSD]

This Expert Advisor portfolio trades currencies and precious metal commodities like gold silver etc. strategies based quantitative analysis which rely on mathematical computations and number crunching to identify trading opportunities. Price and volume are two of the more common data inputs used in quantitative analysis as the main inputs to mathematical models. Manual strategies such as price action strategies can be implemented. Most positions are intraday thus squared-off before the market closes.

Signal Generating Advisor [EA]

For signalling we use 12 fully adjustable indicators on different time frames. 2 of these indicators are fully in-house designed. The other 10 indicators are partially customised according to our own specifications.

A very important factor in our whole system is an in-depth analysis of each instrument separately to determine the most efficient entries and exits. We've designed and configured our system with optimisation back tested at a minimum of 10 years. We always use 100% correct historical tick data for all of our back testing. For testing high performance computing [HPC] is applied "supercomputers" with a minimum 128 cores, 1TB RAM are used.

Furthermore applied in our signal process is AI and deep learning. This drastically improves results. The EA will store each profit and loss trade executed in the past, and will determine how to avoid the losing entries and how to optimise the profitable entries/exits by auto-adjusting it's settings based on the most recent trades in that 'zone'.

AI market scanning system; the system measures at the correlations of the whole market in different time frames to determine if a certain trade is executed or cancelled. This is a very complex logical/mathematical process and this drastically improves the drawdown/profit ratios.

OPEN POSITIONS

Floating PnL is an amount still in the market, it's still traded. so add that: Floating PnL + Equity = Balance.

PnL = Profit and Loss

Profit and Loss (or PnL) is a common term used in trading and is extremely self-explanatory. It simply refers to the total profit or loss made by an account over a certain time period.

Floating PnL: Floating Profit or Loss is the profit or loss that a trader has when they hold an open position. It floats (changes) since it changes in correspondence with the open position(s). Due to floating profit or loss, a trader can keep track of how their open positions are doing and see when he should close them. Closing, optimally, should be conducted with the lowest Floating PnL.

DISCLAIMER

This publication shows results derived from the master account and does not reflect results of each individual slave account. Each slave account depends on its independent time of entry and shows different results.

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We are a Fintech access provider and signal provider. We develop trade signals per quantitative analysis. We grant access to the data on trading portfolio operations allowing other participants to auto-copy signals automatically on their own trading accounts via a 3rd party independent prime brokerage, not being Elysium Capital Limited or any of our subsidiaries. We do not have direct clients, nor do we provide any investment services or ancillary services to others. Participants can utilize our trading signals and have them implemented via their account at a 3rd party independent prime brokerage.

STRATEGY & EXECUTION

Quant Signals: Elysium Capital

Expert Advisor: Prop Desk Maintained

Operated-Exec: Appointed Prime Brokerage

PERFORMANCE

3M

9.94%

Since Inception

12956.19%

YTD

9.94%

Max DD

-51.00%

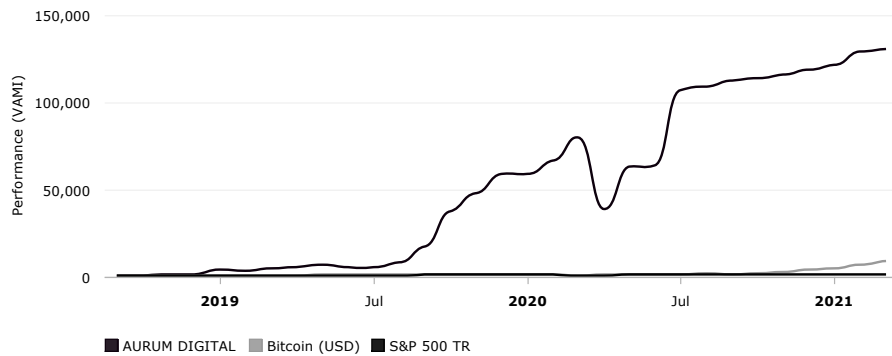
GENERAL INFORMATION

| | |
|--------------------|---------------------------|
| Company | ELYSIUM CAPITAL LIMITED |
| Minimum Investment | 3,000 EUR |
| Liquidity | None |
| Management Fee | - |
| Performance Fee | 50% |
| Highwater Mark | Yes |

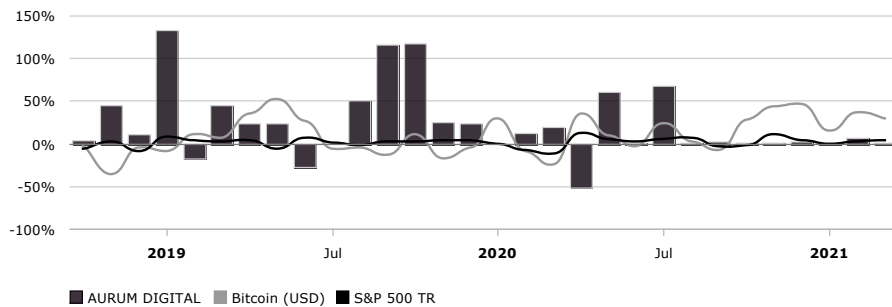
STATISTICS

| | |
|-------------------------------|-----------|
| Total Return | 12956.19% |
| Sharpe Ratio | 2.01 |
| Sortino Ratio | 5.57 |
| Winning Months (%) | 86.67% |
| Correlation vs. Bitcoin (USD) | -0.34 |

PERFORMANCE (VAMI)



MONTHLY RETURNS



MONTHLY PERFORMANCE

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Year |
|------|--------|--------|-------|--------|-------|--------|-------|-------|--------|--------|-------|-------|---------|
| 2021 | 2.06 | 6.40 | 1.24 | | | | | | | | | | 9.94 |
| 2020 | 0.00 | 13.16 | 19.61 | -51.00 | 61.17 | 1.28 | 68.04 | 2.09 | 3.11 | 0.98 | 1.63 | 2.67 | 101.77 |
| 2019 | 133.21 | -17.41 | 44.92 | 23.88 | 23.82 | -26.59 | 0.54 | 51.20 | 116.00 | 117.20 | 25.89 | 23.69 | 3390.44 |
| 2018 | | | | | | | | | | 3.86 | 44.86 | 12.08 | 68.63 |

No data filled