

## ALPHA LINEA

## KEY HIGHLIGHTS

7 Major Forex Currency Pairs Traded. (Spot FX)

## STRATEGY DESCRIPTION

This Quantitative intraday trading Expert Advisor portfolio consists of trading strategies based on quantitative analysis on G10 currency pairs 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 are implemented if an opportunity arises.

## 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 its 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 a managed account at a 3rd party independent prime brokerage.

## STRATEGY &amp; EXECUTION

Quant Signals: Elysium Capital

Expert Advisor: Prop Desk Maintained

Operated-Exec: Appointed Prime Brokerage

## PERFORMANCE

3M	YTD
10.96%	2.35%
Since Inception	Max DD
76.85%	0.00%

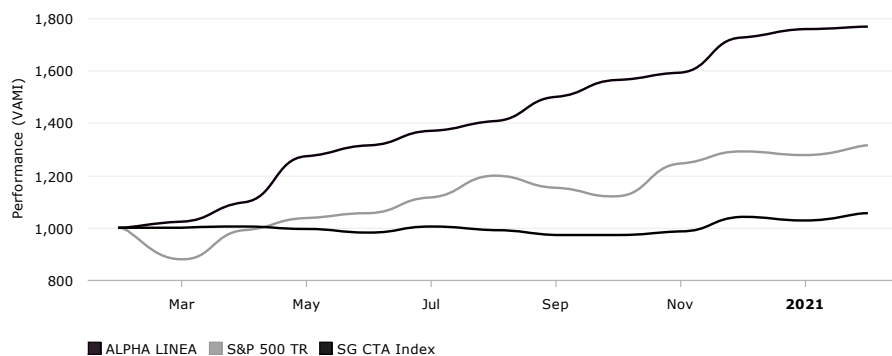
## GENERAL INFORMATION

Company	ELYSIUM   CAPITAL LIMITED
Minimum Investment	600 EUR
Liquidity	None
Management Fee	-
Performance Fee	50%
Highwater Mark	Yes

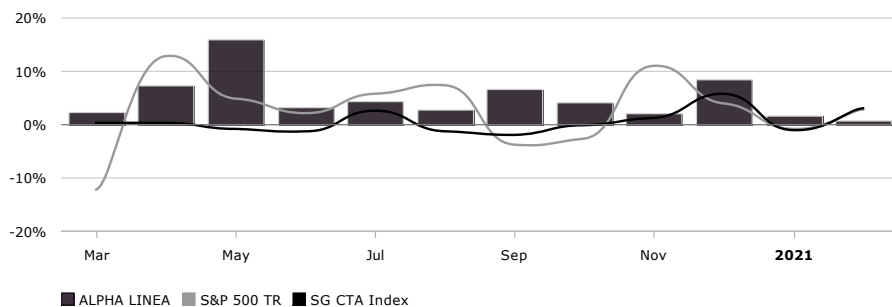
## STATISTICS

Total Return	76.85%
Sharpe Ratio	4.23
Sortino Ratio	0.00
Winning Months (%)	100.00%
Correlation vs. S&P 500 TR	0.19

## PERFORMANCE (VAMI)



## MONTHLY RETURNS



## MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2021	1.65	0.69											2.35
2020			2.30	7.20	16.02	3.11	4.30	2.74	6.68	4.19	2.00	8.41	72.79

No data filled