SES (Sentiment Enhanced Signals)

Daily trade signals that maximize return and minimize downside risk

INTRODUCTION

Using our SES analytic engine we provide daily trade signals for taking long and short positions in a trading portfoilio. We use market sentiment data, adopt an advanced prediction infrastructure, a combination of statistical and mathematical optimization models in order to maximize portfolio returns. Moreover, this strategy monitors and minimizes the dynamic downside risk and consequently controls drawdown.

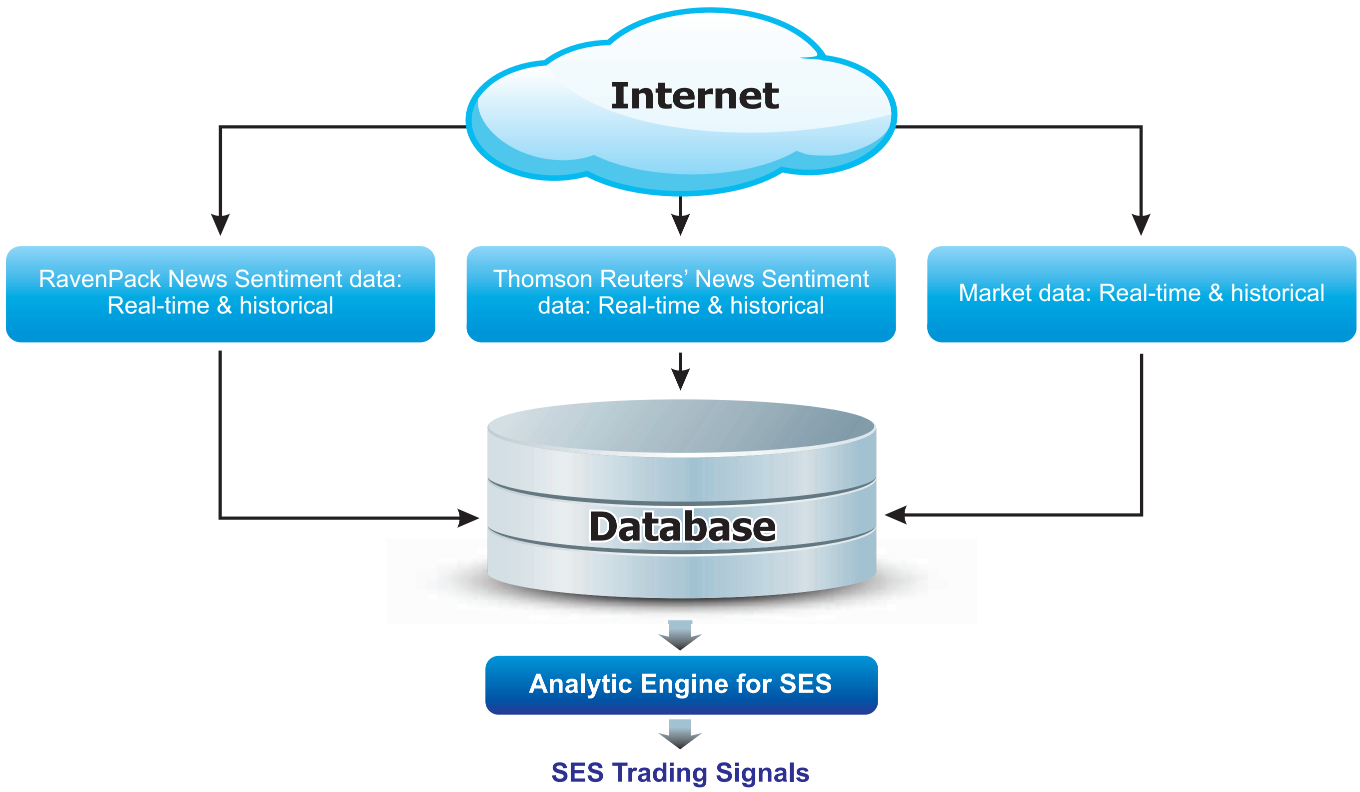
To find out more about **SES** and what it can do for you, please contact us at info@optirisk-systems.com or call +44(0)1895 819485

KEY FEATURES OF SES - Signals

- ✓ Provides fully automated daily trade signals
- ✓ Uses real-time market data and news sentiment data
- ✓ Backtesting results available from 2007 to present
- ✓ Performs predictive analytics based on robust mathematical models
- ✓ Optimal portfolios are constructed from the major global indices
- ✓ Consistently beats the performance of major indices
- ✓ A dynamic strategy that controls drawdown
- ✓ Downside risk is minimized
- ✓ Simple and intuitive GUI presented as a Dashboard

Further information about how our trading signals are produced is strictly confidential. This information is only available to customers who have signed up to our service.

INFORMATION ARCHITECTURE



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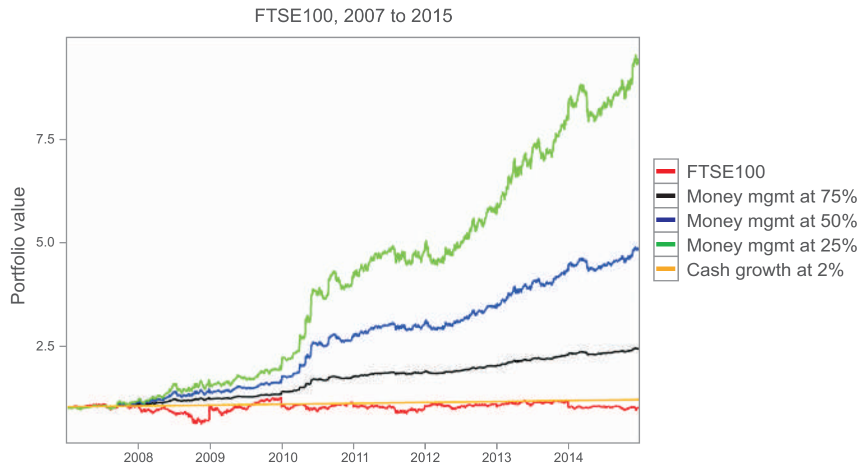
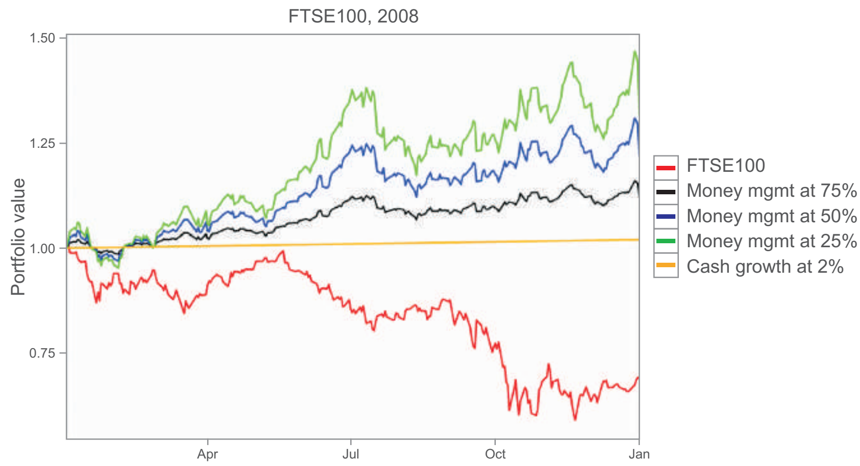
Performance Summaries



Portfolio	Final Value	Excess Return	Sharpe Ratio	Sortino Ratio	Max. Drawdown	Days To Recovery
FTSE100	0.95	-2.50%	-0.10	-0.15	44.77%	1538
SSD 25%, MM 75%	2.57	8.90%	1.37	2.26	5.13%	115
SSD 50%, MM 50%	5.34	18.15%	1.35	2.15	10.22%	143
SSD 75%, MM 25%	10.75	27.73%	1.33	2.20	15.11%	147



Portfolio	Final Value	Excess Return	Sharpe Ratio	Sortino Ratio	Max. Drawdown	Days To Recovery
FTSE100	0.69	-32.67%	-1.03	-1.41	41.65%	253
SSD 25%, MM 75%	1.12	9.78%	1.04	1.45	5.13%	68
SSD 50%, MM 50%	1.22	19.59%	1.00	1.39	10.22%	68
SSD 75%, MM 25%	1.32	29.29%	0.96	1.32	15.11%	74

For more extensive backtesting results and virtual trading performance, get in touch at info@optirisk-systems.com or call +44 (0)1895 819485.

OptiRisk SYSTEMS

www.optirisk-systems.com