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.

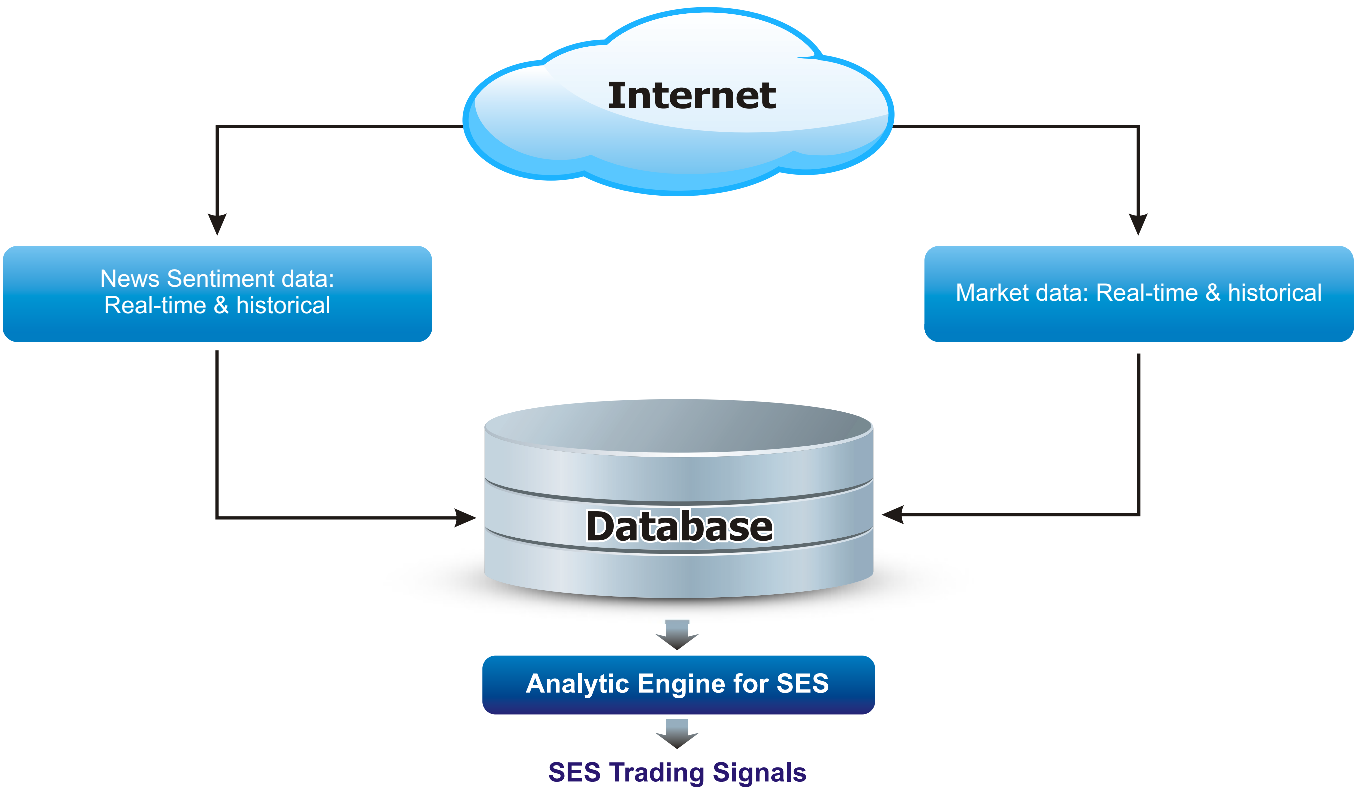
To find out more about **SES** and what it can do for you, please contact us at info@optirisk-systems.com or call +44 (0)1895 819 481 / +91 99706 36341 (Asia-PAC)

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
- ✓ Visualise back-testing and virtual-trading results on our TradeSES portal

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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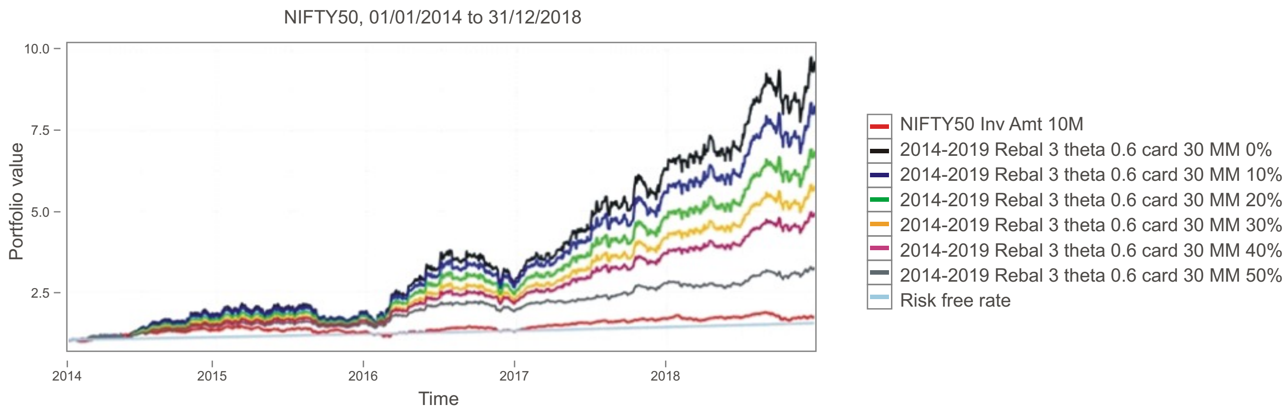
Performance Summaries

Portfolio	Final Value	Excess RFR (%)	Sharpe Ratio	Sortino Ratio	Max Draw-down (%)	Max. Rec. Days
NASDAQ100 (Inv Amt 0.5M USD)	3.06	16.56	0.74	1.01	28.03	183
SSD, no money mgmt	5.45	27.46	1.34	2.05	25.08	214
SSD, 25% money mgmt	3.85	20.75	1.38	2.11	19.11	155



Portfolio	Final Value	Excess RFR (%)	Sharpe Ratio	Sortino Ratio	Max Draw-down (%)	Max. Rec. Days
NIFTY50 (Inv Amt 10M INR)	1.72	2.80	0.19	0.26	22.52	499
2014-2019 MM 0%	9.65	50.13	1.20	1.82	28.61	244
2014-2019 MM 10%	8.27	45.16	1.23	1.86	25.61	244
2014-2019 MM 20%	6.86	39.36	1.23	1.86	22.43	175
2014-2019 MM 30%	5.77	34.21	1.24	1.89	19.53	144
2014-2019 MM 40%	4.93	29.66	1.28	1.95	16.38	141
2014-2019 MM 50%	3.24	18.27	1.01	1.51	14.11	140

For more extensive backtesting results and virtual trading performance, get in touch at info@optirisk-systems.com or call +44 (0)1895 819 481 / +91 99706 36341 (Asia-PAC)