INTRODUCTION
SAT platform is designed for traders; traders receive signals for updating their daily trading portfolio based on long-short strategies.

KEY FEATURES OF SAT
- Provides daily trade signals
- Can be used for Back-testing only
- Uses real time news data and real time market data
- Simple and intuitive GUI
- SAT has built in analytic modelling capabilities and visual displays

ON-GOING RESEARCH
- A team of talented analysts
- Research to find improved strategies
- Test of new strategies to enhance performance
- Introduce new data streams: Twitter feed, Order flow data, VIX data

SOPHISTICATED TRADING STRATEGY TOOLS
- Two highly specialised SAT and SSD—Signals trading tools are offered for daily trading
- These tools can be used individually or jointly

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

ABOUT OPTIRISK SYSTEMS
OptiRisk Systems is a UK based company with a global reach; the company markets and sells optimisation tools and optimisation solutions, risk management solutions and financial analytics. In the domain of financial analytics, OptiRisk is a recognised leader of the following activities:
- Converting research results to software tools
- Providing consulting support to clients
- On-going research in financial analytics

For more information, please visit our company website www.optirisk-systems.com. Or contact any of our offices:

United Kingdom
One Oxford Road
Uxbridge UB9 4DA
Tel: +44 (0)1895 819488
Email: info@optirisk-systems.com

SAT—Sentiment Analysis Toolkit
SAT platform offers daily trading signals (long/short) with which you update your trading portfolio.
INFORMATION ARCHITECTURE

The information architecture diagram below sets out how we:

1. Consolidate the following data items

   (i) RavenPack news data in real-time
   (ii) RavenPack historical news data
   (iii) Thomson Reuters’ news data in real-time
   (iv) Thomson Reuters’ historical news data
   (v) Real-time market data
   (vi) Historical market data

2. These are then processed by our analytic engines (SSD and/or Sentiment Analysis) and turned into daily trading signals.
**Performance Summaries:** These are shown as (i) graphs further (ii) well known indices (Sharpe, Sortino, Treynor) as well as measures such as standard deviation and drawdown are presented.

### Results for FTSE

<table>
<thead>
<tr>
<th>Portfolio</th>
<th>Excess RFR (%)</th>
<th>Sharpe Ratio</th>
<th>Sortino Ratio</th>
<th>Max. Drawdown (%)</th>
<th>Max. Rec. Days</th>
</tr>
</thead>
<tbody>
<tr>
<td>FTSE100</td>
<td>-3.62</td>
<td>-0.1467</td>
<td>-0.2029</td>
<td>47.75</td>
<td>1389</td>
</tr>
<tr>
<td>Market data only</td>
<td>6.65</td>
<td>0.2743</td>
<td>0.3910</td>
<td>29.60</td>
<td>228</td>
</tr>
<tr>
<td>News enhanced</td>
<td>8.33</td>
<td>0.3404</td>
<td>0.4875</td>
<td>27.20</td>
<td>223</td>
</tr>
<tr>
<td>News enhanced w/ market cap.</td>
<td>10.18</td>
<td>0.4178</td>
<td>0.6067</td>
<td>21.12</td>
<td>223</td>
</tr>
</tbody>
</table>