

From: Jonathan Dayan <[REDACTED]>

To: Roi Ironi <[REDACTED]>, jeevacation@gmail.com, [REDACTED]

Subject: Re: Wiin 2017.pdf

Date: Sat, 04 Nov 2017 15:55:01 +0000

Inline-Images: matrix.png

Hi Jeffery,

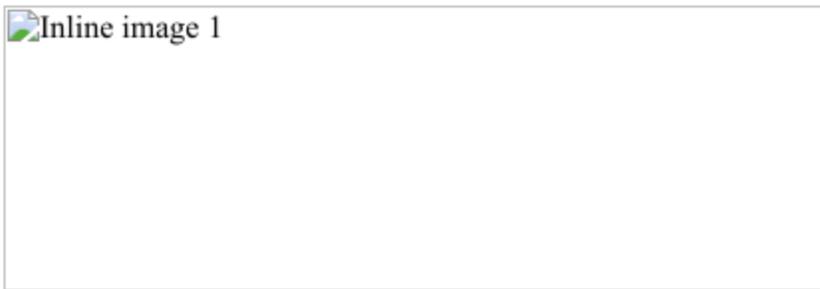
We really appreciate your time earlier on the call,

Following our conversation allow me to try and elaborate some more on the variety of possible strategies that are embedded inside this algorithm-

For each instrument there is a 8x8 matrix-

First ax represents the time frame in which the algo is sampling in order to get to the signal,

and the second ax represents the sensitivity of the strategy, where 8 is the most aggressive in terms of s.d

Inline image 1

As requested attached is an excel with a sample trigger on the GBPJPY, which was generated on strategy 1 at a 1440 minute time frame (candle).

As mentioned on the call, trigger 1 is the most risk averse trigger in the system, and all the instruments are operating only on trigger 1 in production for the past 2 years.

the reasoning for us calibrating the system that way is that the drawdown in this strategy never exceeds the 5% mark.

Another piece of information is that a single trigger can have multiple entries with one exit, exactly like in the GBPJPY sample trade in which we had 4 entries with different prices and time stamps with one exit for the entire net open position.

I hope I managed to better explain what we do and how the algorithm operates since 2016, and will be more than happy to share our entire 2017 deal flow with you if needed.

regardless, here is a link to our broker business which combines Facebook with Interactive brokers, www.etoro.com

Jonathan

On Sat, Nov 4, 2017 at 2:30 PM, Roi Ironi <[REDACTED]> wrote:

Hi Jeffrey,

Thank you for taking the time to discuss our company this morning.

Please find attached a short presentation. It will allow you some insight ahead our call.

Best regards,

Roi

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Jonathan Dayan

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