



A quality trend following algo software to yield absolute returns in Asian Index Futures

By

Samssara Capital Technologies LLP, Mumbai, India

www.samssara.com/algofront

CONCENTRATE TO CREATE



DIVERSIFY TO PROTECT

Gold | Equity | Real Estate | **ALGO**

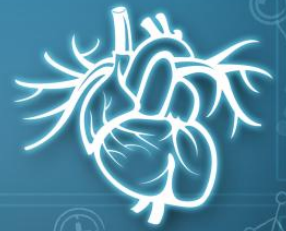
INVENTED IN INDIA



IMPLEMENTED AT
SAMSSARA

0 Software Cost 0 Maintenance Cost
0 Upfront Cost 0 Hidden Cost

IQ **EQ**



Wealth
SELECT YOUR ^ADVISOR?

The Salient Features of **AlgoFront** software

Samssara Capital Technologies LLP, Mumbai, India

About Us

About Us

- Samssara Capital Technologies LLP (“Samssara”) is a quantitative and systematic strategies development firm
- Samssara offers an alternative asset management vehicle, with the focus on completely automated and quantitative trading strategies
- The team at Samssara works on mathematical models and statistics that identify repetitive patterns in equity, commodity currency and treasury markets globally
- Incorporated in 2010 by a team of IIM Ahmedabad and IIT Bombay alumnus-Rajesh Baheti, Manish Jalan & Kashyap Bhargava
- Samssara runs one of the biggest managed futures book in India

Key Differentiators for Samssara

Pioneers in India with global presence in managed futures accounts for **quantitative and systematic strategies**

Offering solutions to ride the volatility of the markets and **generate consistent returns** with systematic approach

An **experienced management team** of IIT and IIM graduates with more than 40 years of cumulative experience in the financial services industry

Products & Customers

- Samssara’s product offerings include trend following strategies; low frequency intraday & overnight hold break-out strategies; systematic portfolio management with dynamic hedging and market neutral strategies
- The strategies are built across global indices, stocks, commodities, currencies and treasuries which generate consistent returns irrespective of the market direction
- Samssara’s client base includes leading international & domestic stock brokers & traders, hedge funds, global banks, family offices, corporate treasuries, investors and HNIs
- Samssara manages a large number of managed futures accounts for clients globally based on its proprietary quantitative strategies

The Team



Manish Jalan
Managing Director

Manish is the director and chief strategist at Samssara. Prior to being in India, Manish was a quantitative equity Trader in Tokyo, with Merrill Lynch Prop Desk for over 4 Yrs where he played a vital role in development and implementation of various profitable factor models and trading models. Manish has worked closely with more than 5 Indian broker shops and numerous International banks in algorithmic trading, high frequency trading, statistical arbitrage, quantitative modeling, back testing, programming, statistical analysis and risk handling. Manish is a B.Tech and M.Tech from IIT Bombay in Mechanical Engineering.



Kashyap Bhargava
Executive Director, Head - Products

Kashyap leads products and strategies development at Samssara. He has 7 years of trading experience in global markets and has been developing medium/low frequency trading strategies. He has also worked at the proprietary trading desk of G.H. Financials as a derivative trader for 2 years developing trading strategies for US, UK and European Fixed Income and Equity markets. is a B. Tech. and M. Tech. from IIT Bombay and specializes in development of automated quantitative trading strategies.



Rajesh Baheti
Director

Rajesh is the incubation partner and director at Samssara. Rajesh brings with him more than 15 years of experience in trading India markets. He is currently the director and founding member of Crossseas Capital Services (One of the first clients of Samssara). Rajesh established Crossseas in 1995 and since then has been instrumental in providing consultancy to clients in shares, bonds, stock etc. Crossseas currently operates 5 offices in Mumbai and several others across the country. Crossseas provides solutions in systematic trading opportunities to selected clients in India and abroad. Rajesh holds a PGDM from IIM Ahmedabad.



Tarun Soni
Executive Director, Head – BD

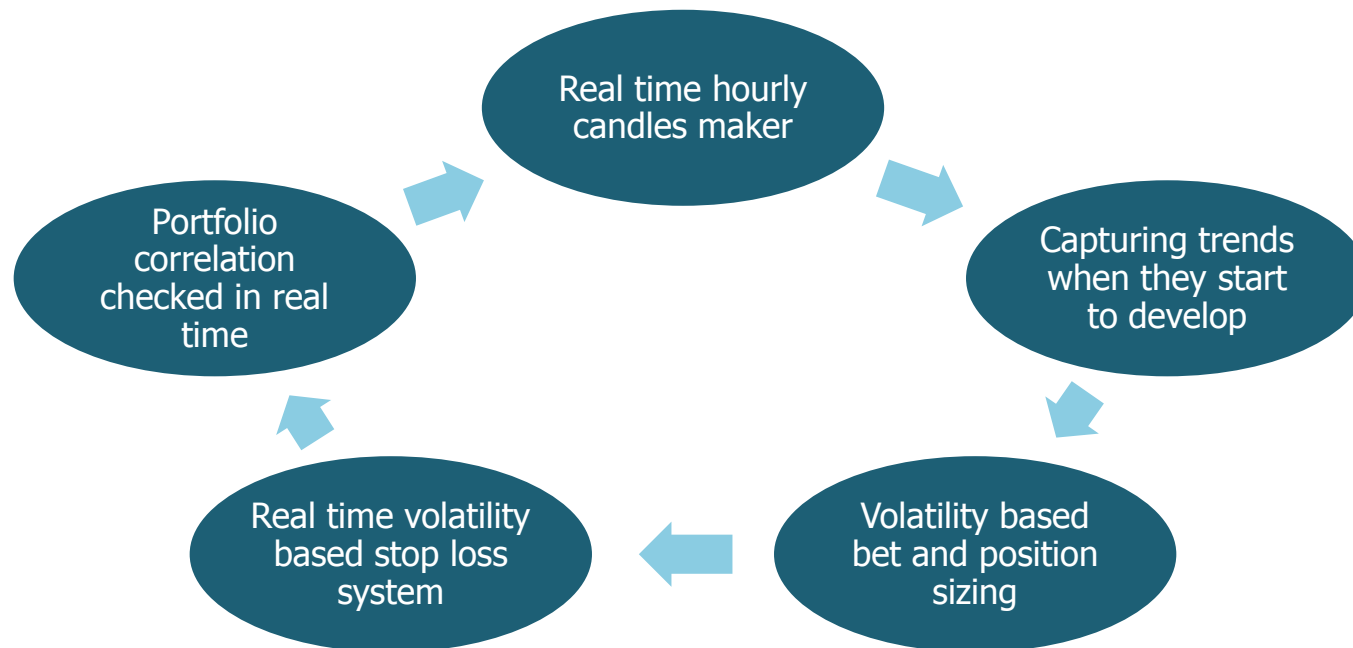
Tarun leads the business development initiatives at Samssara. Prior to this, he worked with investment banking team at Anand Rathi Advisors for two years. He also worked with the investment banking team at Avendus Capital for three years and with Bank of America back office for one year. He has a strong experience of working on successful mergers & acquisitions and private equity syndication transactions across various sectors in his stint as an investment banker. Tarun is a B. Tech. from IIT Bombay.

The Mandate & what Samssata is looking for?

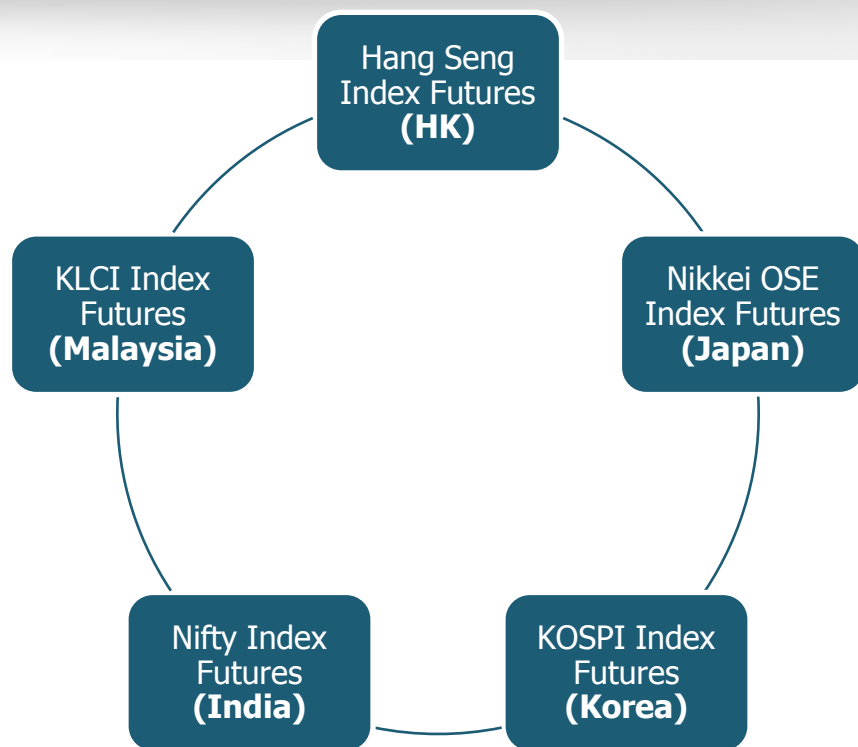
- **The Mandate of Samssara strategies**
 - Yield absolute returns for the investors
 - Yield alpha irrespective of the equity directions
 - Generate consistent returns with low volatility and significant Sharpe
 - Trade ONLY in Asia's most liquid Index futures which are not subjected to price manipulations / random fluctuations
 - 100% systematic and disciplined
 - Positional trades
- **Samssara is looking to tie-up with major hedge funds / investors / brokers in Asia-Pac for**
 - Capital Investment into Samssara strategies
 - Connectivity to Exchanges
 - Paper work and setting up of a structured fund / working under an existing fund umbrella
 - Flexible in terms of profit sharing etc.

The strategy backbone – Trend following with a difference

- Methodology designed to sustain various kind of market environments (Bulling, Bearish and Range Bound)
- Designed to take positions at the start of the trend, so that major moves can be captured
- Trend can be both Upside (Directional long position) or Downside (Directional short position)
- 100% systematic and disciplined strategy



Asian Index Futures – Traded / Back-tested



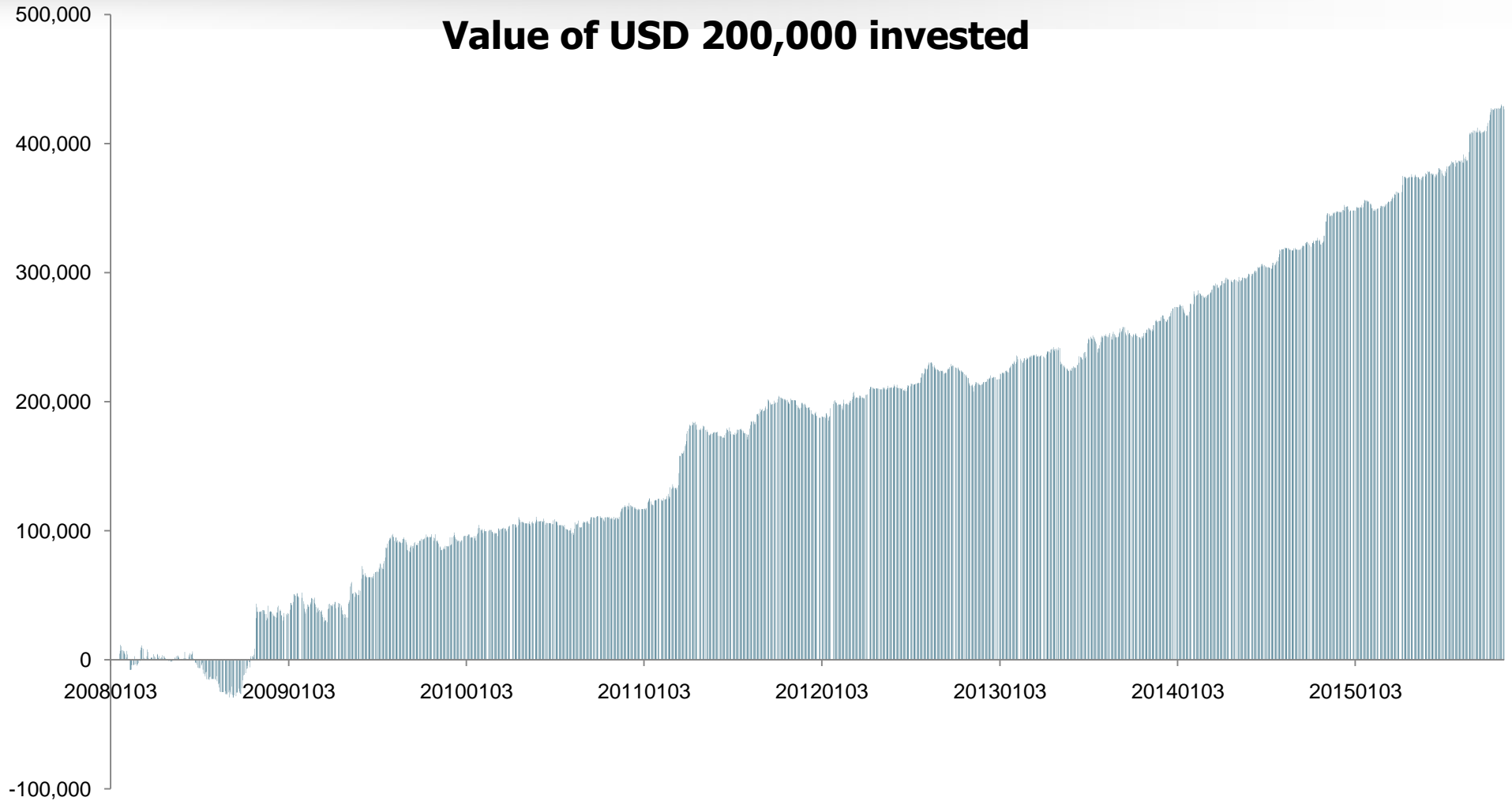
All the major Index futures in Asia-Pac trades more than USD 2 Bn. Per Day

- Highly Liquid
- Less subjected to Manipulations
- Volatile as compared to currencies
- Other Index futures: SG & TWN

Parameter	Hang Seng Index Futures	Nikkei OSE Index Futures	Kospi Index Futures	KLCI Index Futures	NIFTY Index Futrues
Trading Values (US \$)	10.7 Bn	13.86 Bn	1.2 Bn	> 500 Mn	2.5 Bn
Avg. no of Trades	79,816	104,037	148,629	N.A.	532,157
Tick Size	1	10	0.05	0.1	0.05
Median Trade Value (US \$)	134148	133227	0.110569	N.A.	4785

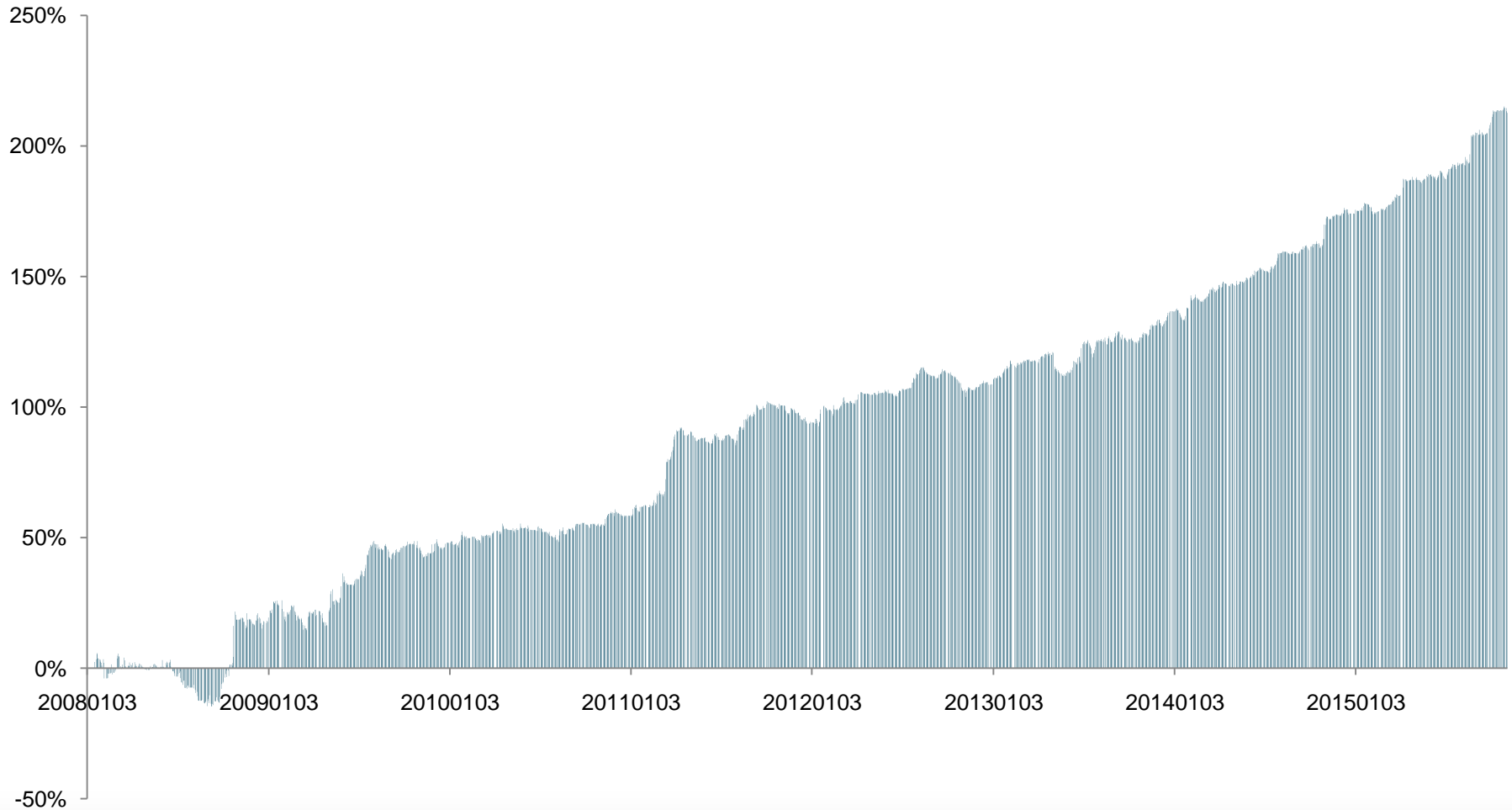
Equity Curve in USD

Value of USD 200,000 invested



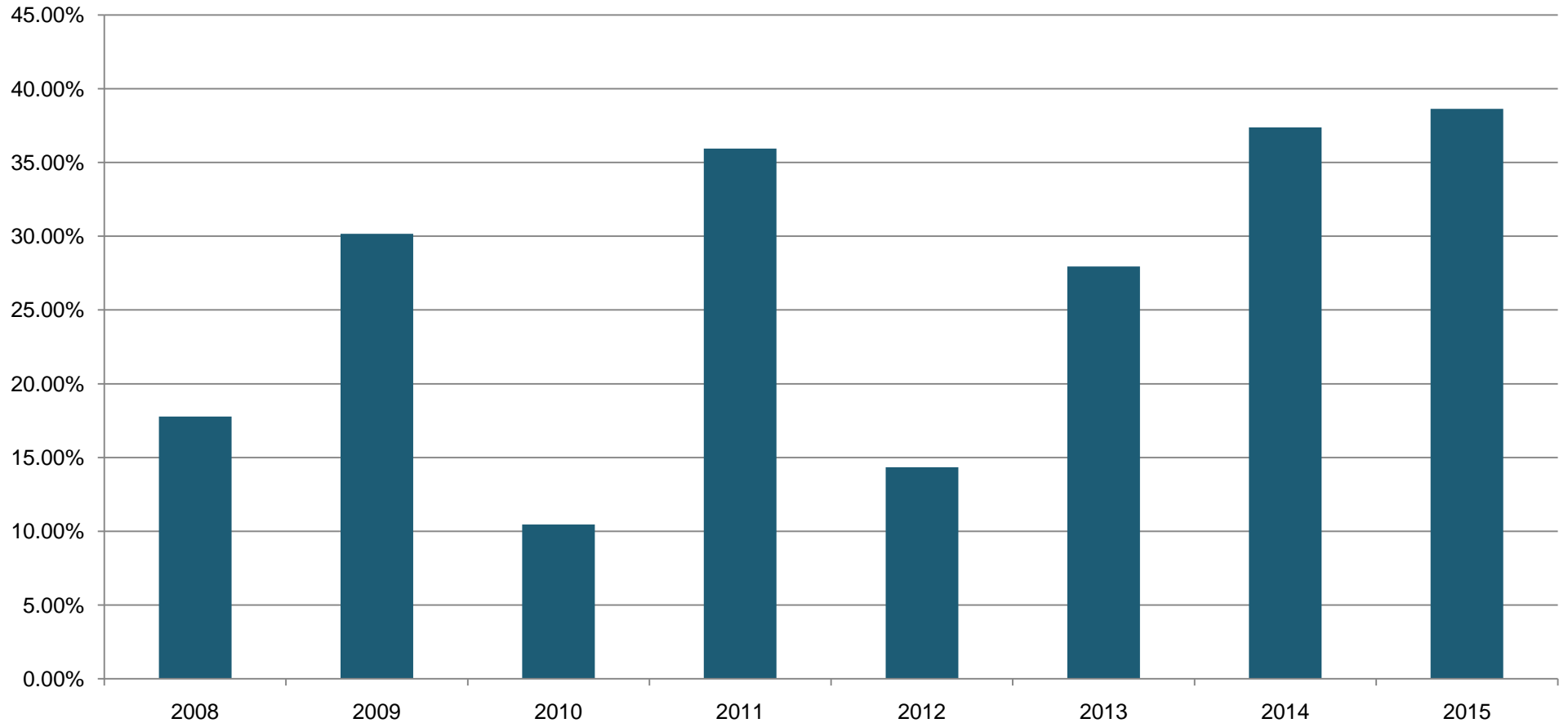
Equity Curve in % terms

Gross Return (%)



Performance Over the Years

Year Wise (%) Return



Important Numbers

Parameters	Values
Performance Details:	
Minimum Capital Investment	US \$200,000
Expected ROI (%) Annualized	26.58%
Expected Avg. Annual P&L	US \$53,167
Portfolio Level Stop Loss	US \$20,000
Reward-Risk Ratio	2.65
Sortino Ratio	2.87
Fees Breakup:	
Brokerage	0.002%-0.005%
Samssara Management Fees	0%
Samssara Profit Share	25%

Contact us

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