

AlgoFront

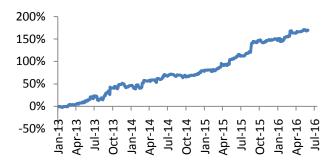
- Algofront is an Algo trading software which Samssara has made available to its clients. The client gets his account opened and software set up done at our recommended brokers place, with the help of Samssara technical team. The AlgoFront is a revolutionary new way of investing your money!
- In lay man terms you are putting your money as a long term investment in an asset class which has NO relation with Equity, Gold, Fixed Income or Real Estate markets. The beauty of AlgoFront software designed at Samssara lies in the fact that we give an alternative investment vehicle to the client which can help him diversify his investment portfolio.
- All the Algo's are 100% disciplined, systematic and automated in nature.

Investment Approach

- AlgoFront tries to capture short to medium term trends in the markets. Trends which occur from half a day to about 2-3 days. The strategy uses a mix of technical and statistical signals to adopt to the market situations. In addition machine learning algorithms are used to optimize the frequencies dynamically.
- AlgoFront trades only highly liquid assets which trades more then 5000 Cr. on a daily basis. Hence the strategy only trades Nifty and BankNifty futures in the Indian market in a highly systematic style.

Performance

Returns	Nifty	AlgoFront*
15 Day	3.8 %	-1.1%
1 Month	4.5%	2.7%
3 Month	12.9%	10.3%
1 Year	-3.2%	61.5%



(*Returns: The actual returns may vary from client to client – depending on risk profile, frequency, start date and capital invested)

Fortnight Summary

- Nifty in the period of 16st May to 31st May 2016 had a very significant one sided rally from 24th May to 27th May almost covering 500 points from 7700 to 8200.
- Our statistical filters which had caused significant outperformance over Nifty over last 1 year, could not capture the May end rally and we ended up missing the trend. Hence, the investors had a small drawdown during the said period. We however stay confident about our strategy in the long run.

Get Started on AlgoFront today with NO upfront cost. Contact us:

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