

## Real world example

With highly experienced team of Samssara, any rule-based trading strategy can be automated, as the following real-world example demonstrate

Client

Dubai based Investment & Holding Company

### Objective:

Development of Momentum Breakout Strategy on the stock futures for Indian markets.

### Our Services & Approach:

Following the client's primary ideas on the breakout strategy, our team has conducted a detailed study along with through research and analysis on the same. Afterwards, our team has identified the existing flaws, in terms of the stock selection, used indicators and execution of the trades, which indeed was causing pains in overall execution and profitability of the strategy.

### Value Delivered:

- Developing a robust backtesting engine
- Expanded the stock universe
- Performed Monte Carlo simulation
- Implemented ADX indicator for better entry/exit points
- Development of a connector for automated trading

### Result:

- Minimized peak to trough drawdown
- Better execution of trades with less slippages
- Overall profitability increased by 20-25%
- Client making an avg. of Rs. 50,000 on a daily basis on a lower risk

For more info: [www.samssara.com](http://www.samssara.com) | Email: [support@samssara.com](mailto:support@samssara.com)