

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

DEVELOPMENT OF PAIRS TRADING STRATEGY FOR LARGE SINGAPORE BASED CLIENT

This client came with an idea along with the performance of his strategy on historically correlated security pairs, which he was working upon manually for the past two years. The idea was that, when the correlation between two securities demonstrates a temporary weakness, a pairs trade is opened by shorting the outperforming stock and going long on the underperforming stock.

Following tasks has been performed in order to make the strategy automated in nature with improved Sharpe

- 1.) **Automation** - In today's markets, every millisecond counts:
With Samssara's speedy and robust algorithm based code structure in java, one can easily set the strategy or indicator to automate the trading, thus reducing the delays that occur in discretionary manual market entry and exit.
- 2.) **Back testing** - History can predict the future
By performing the Monte Carlo simulation on historical data and the exchange simulator, right entry and exit points can be identified and repetitive losing patterns can be sorted out. Then, the same code can be used for live trading.
- 3.) **Order management**
We offered our flexible order management to execute any order in any market, with a wide range of order types and execution algorithms available.

After taking the inputs and raw idea by the client, our team performed the rest. After the automation and by adding some highly additional in-house filters and parameters additional inputs by our team performance has improved drastically with lower draw downs

Now that, the client is using Samssara's highly optimized and automated pairs strategy with the option of selecting pairs from a database of more than 1000 pre-analyzed U.S. equity pairs, and **making an avg. of \$ 2000 on a daily basis on a lower risk.**