



NXW CCPS

CLOUD COMPUTING PLATFORM FOR STRATEGIES

Predict faster,
invest smarter, not harder

Design, test, execute and monitor investment strategies in the cloud — with sentiment indicators, real-time signals and a community of traders.

35+

Fear & Greed indexes in real time

4

in-house strategies, back-tested

2008–24

back-tests on all Vietnamese stocks

01

WHAT IS CCPS

OBJECTIVES

- Support strategy formulation
- Real-time analytics and decisions
- Efficiency and scalability
- Lower cost and complexity

USERS

- Corporate strategy teams
- Investors and analysts
- Institutions and academics
- Governments and policy makers

2.8 million

retail securities accounts in Vietnam at the end of 2020 (+55% since 2015) — over 98% of all accounts (VSD).

CLOUD COMPUTING PLATFORM FOR STRATEGIES

From strategy idea to live signal, in one place.

C CPS is a cloud platform to design, execute and monitor investment strategies. It integrates data, models, analytics and execution, and completes the research (CCPR) and investment (CCPI) platforms of the CCPX ecosystem.

WHY NOW

A turbulent market

Very high volatility, extreme returns and intraday reversals.

Retail investors lack

Trading education and skills, up-to-date data, risk control and quick reaction to market events.

WHAT MAKES CCPS DIFFERENT

End to end

One platform combining data, models and execution.

For everyone

Accessible to beginners and experts.

Global, multi-type data

Economic, social and financial data, worldwide.

Proven tools

In-house indicators and back-tested strategies.

Everything a trader needs, in the cloud.

Community of traders

Strategies and members classified and ranked by underlying (stock, index, commodity, currency, crypto), horizon, performance, risk and leverage.

Real-time news

Sentiment indicators

How bullish or bearish market actors are — unusually high or low readings can signal contrarian moves.

Back-testing simulator

On daily and intraday data from the research platform (CCPR).

Broker connection

Members receive buy / sell signals by SMS and e-mail, then modify, validate (token / PIN) or cancel the order, which is sent to the broker.

Marketplace

Users become providers: ranking, sharing and community.

THE STRATEGY LIFECYCLE

1

Define objectives

2

Analyse data

3

Build the strategy

4

Test and simulate

5

Execute

6

Monitor and optimise

STRATEGY DESIGNER

Two ways to build a strategy, updated daily.

Portfolio strategies

START	Value (e.g. 1,000), start and end dates
REVIEW	Monthly, quarterly, half-yearly, yearly
SELECTION	Picking, criteria or uploaded file
WEIGHTING	Equal, capitalisation, factor or custom
OUTPUT	Charts, return / risk, contribution, comparison

Instrument strategies

INSTRUMENT	e.g. US 30, BTC, USD/AUD, Nasdaq 100
RULES	Your own entry and exit rules
RISK	Take profit (n%), stop loss (m%)
OUTPUT	Charts, risk / reward, comparison
SCRIPTS	Saved and updated daily

Cloud-native architecture, API integration, multi-user access and scalable infrastructure — with data governance, risk management, compliance and a security framework.

03

STRATEGY 1 · INDEX REVIEW

Buy before the index does, sell when it has.

When an index such as the S&P 500 is reviewed, the stocks that join it attract new demand. The strategy anticipates the additions and captures that move.

METHOD — S&P 500

REVIEW	Quarterly: March, June, September, December
BUY	Expected additions, on the first trading day of the review month
SELL	On the first trading day after the effective date (3rd Friday)
WEIGHTING	Equal or capitalisation weighted

S&P 500 criteria include a US headquarters, a market cap of at least \$14.5 bn, high liquidity, an IPO at least a year ago, a 10% public float and positive earnings.

RESULTS, 01/2023 – 09/2024

7 / 7

positive reviews

69.6%

cumulative, equal weight

82.1%

cumulative, cap weight

REVIEW	ADDITIONS	EQUAL WT.	CAP WT.	CUM. EQUAL	CUM. CAP
03/2023	3	3.55%	4.75%	3.55%	4.75%
06/2023	1	11.44%	11.44%	15.40%	16.73%
09/2023	4	4.95%	6.43%	21.11%	24.24%
12/2023	3	11.33%	8.45%	34.83%	34.74%
03/2024	4	2.43%	6.46%	38.11%	43.44%
06/2024	3	8.42%	11.76%	49.73%	60.31%
09/2024	4	13.27%	13.60%	69.60%	82.11%

22 additions over 7 reviews; average return per review 7.91% (equal) and 8.98% (cap-weighted). Back-test results on historical data; past performance does not predict future returns.

Next: extend to the Dow Jones 30, Nasdaq 100, Nikkei 225, STI, CAC 40, DAX and FTSE 100; publish a daily review-strategy index, then an investment fund based on it.

Read the “fear index” — and act on it in real time.

The VIX (CBOE Volatility Index) measures the market’s expected 30-day volatility of the S&P 500, from the prices of index options. A high VIX signals fear and uncertainty, a low VIX stability. Because volatility and indexes move in opposite directions, the VIX is a powerful tool for hedging, speculation and market timing.

USES IN TRADING STRATEGIES

Contrarian investing	Goes against prevailing sentiment to buy low and sell high.
Trend following	Follows the prevailing trend while it lasts.
Swing trading	Captures price swings within a larger trend.
Day trading	Buys and sells within the same trading day.
Scalping	Many small trades to exploit small price moves.

THE NXW RULE

When the VIX rises, the market tends to correct downward: **sell**. When the VIX falls, it tends to correct upward: **buy**.

REAL-TIME ALERTS BY API

Set alarm levels on the VIX — -5%, -4%, -3%, +4%, +5% or +10% — and receive an immediate alert with a recommendation (dashboardlive.ccpi.vn).

BACK-TEST RESULTS, 08/2024 – 10/2024

0

losing trades over the period

41

winning trades at the 1–2% signal level

2.49%

highest maximum return (2–3% levels)

2–4%

best-performing signal levels

Low-VIX environments gave more and more profitable trades; in high volatility, risk outweighs reward and more cautious strategies or hedging are preferable.

Back-test results on historical data; past performance does not predict future returns. Short test period (three months).

Excessive fear pushes prices down; too much greed pushes them up.

SEVEN INDICATORS, EQUAL WEIGHT

- 1 Market momentum
- 2 Stock price strength
- 3 Stock price breadth
- 4 Put and call options
- 5 Junk bond demand
- 6 Market volatility (VIX)
- 7 Safe-haven demand

SCORE FROM 0 TO 100

0 – 25	Extreme fear	Possible buying opportunity: fear often undervalues assets.
26 – 40	Fear	Caution: anxiety can still drive decisions.
41 – 60	Neutral	Watch the fundamentals and other data.
61 – 75	Greed	Beware of corrections: greed can signal bubbles.
76 – 100	Extreme greed	High risk of correction: reduce risk, protect the portfolio.

INTRADAY STRATEGY — BACK-TEST

Very greed

111 / 0 **3%**
wins / losses average return

Enter when the index is 75–100 and rose by 5 to 10 points from the previous day.

Very fear

339 / 53 **2%**
wins / losses average return

Enter when the index is 0–25 and fell by 5 to 10 points from the previous day.

35+ indexes in real time

Global, USA, Europe, Asia, Vietnam and others — e.g. Fear & Greed VN30.

Many horizons

1, 3, 6 months and 1 year, with charts against the underlying index.

All asset classes

Equities, indexes, funds, currencies, crypto and commodities, in Vietnam and worldwide.

Back-test results on historical data; past performance does not predict future returns.

Follow the buying pressure.

Order and volume imbalances drive short-term prices: a large excess of buy orders pushes prices up, a large excess of sell orders pushes them down. News, institutional trades, algorithms and herd behaviour create these imbalances; NXW uses them to anticipate short-term moves.

THE RULE

$$\text{Imbalance} = (\text{buy volume} - \text{sell volume}) / (\text{buy} + \text{sell volume})$$

Buy when the imbalance exceeds **20%**, then sell to take the profit. Tested on all stocks of HOSE and HNX, by size and sector.

BACK-TEST BY SIZE, 2008 – 2024

SIZE	WINS	LOSSES	WIN RATE	AVG. WIN	AVG. LOSS	AVG. ALL
Large	13,226	3,094	81.0%	3.47%	-1.42%	2.24%
Mid	32,873	9,171	78.2%	3.54%	-1.67%	2.00%
Small	126,667	45,023	73.8%	4.44%	-3.03%	1.55%
All	174,068	57,862	75.1%	4.21%	-2.74%	1.65%

LARGE CAPS, 2020 – 2024

YEAR	WINS	LOSSES	WIN RATE	AVG. PER TRADE
2020	374	99	79.1%	2.31%
2021	454	145	75.8%	2.65%
2022	582	152	79.3%	3.23%
2023	430	168	71.9%	1.45%
2024	334	81	80.5%	1.96%

Large caps first.

Large caps have the highest win rate (81%) and the smallest losses: established businesses with higher liquidity. With 330–580 signals a year, an opportunity appears almost every trading day.

Back-test results on historical data; past performance does not predict future returns. Before trading costs.

NEXT STEPS FOR ALL STRATEGIES

Back-test entry timing and forecast quality

Professional data feeds (Reuters, Bloomberg)

Automatic signals and alerts to investors

Indexes and funds based on the strategies



PROJECT INITIATOR & LEADER · CCPS

Dr. Huu Minh MAI

Committed to providing reliable and advanced financial solutions for customers, investors and researchers.

PhD

Finance — Paris Dauphine / ENSAE · 2 awards, 1993

25+

years in derivative and index markets

≈ 20

research publications

PHD & AWARDS

Thesis: « Predictability of Returns on the French Stock Market: 1977–1990 ». Winner of the 1993 Société des Bourses Françaises Award for the best French thesis in finance and of the 1993 Jean-Bertrand Nogaro Award of the Academy of Paris.

PROFILE

A well-known expert combining academic excellence with market practice, with a background in finance, mathematics, statistics and data. Master's degrees in Mathematics, Quantitative Economics and AI, and a PhD in Finance from Université Paris Dauphine / ENSAE (France).

INDEXES & DERIVATIVES

More than 25 years of experience in derivative and index markets: he has developed and managed many indexes and products, including derivative instruments and ETFs.

RESEARCH

Author of about 20 research publications in French and international journals and of the book *Options, Futures and Exotic Derivatives — Theory, Application and Practice* (Wiley).

LEADERSHIP AT IFRC

Under his leadership, IFRC launched successful projects such as the Index Group, the Vietnam Derivatives Market Initiative and the Vietnam Economic and Financial Research Centre.

AT NXW HOLDINGS

As co-founder and head of research & development, he creates innovative, intelligent and efficient financial solutions on big-data platforms; NXW's core capabilities include financial consulting, investment strategy and data analysis.

CURRENT POSITIONS

Co-Founder, Head of R&D / Indexes · NXW Holdings · 2023

Executive Director · VIDE — Vietnam Institute of Digital Economy Development · 2026

Deputy Director · IREEDS — Institute of Research in Economics, Environment and Data Science

Member · VNCONNECT

CEO & Founder · IFRC — Intelligent Financial Research & Consulting · 2010

General Director · CRQFT — Center of Research on Quantum Finance and Technologies · 2026

Editorial Board Member · Bloomberg Businessweek Vietnam

CONTACT US

Let's build the *next wealth* together.

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