Conclusion

- Developed a new optimal band to analyzed the buy/ sell pattern and their comparison
- Predicted the State sequences using Hidden Markov Model
- The 2-dim and 3-dim contingency table analyzed using Log Linear Model
- Turn-of-the-year effect: Found new evidence using Logistic Regression and Buy/ Sell Ratio with t-statistics

Real life Application

Figure: Performence Report Summarry of all Product

Report Print Date 2018-08-10

MARKETOPPER SECURITIES PVT. LTD.

Performance Summary

FromDate : 2016-07-01
ToDate : 2018-04-30

MTM FromDate : 2016-07-01
MTM ToDate : 2018-04-30

PRE_Final_Analysis **Non Standard Cost / E.T Done**

Performance Summary Report

All Trade Position **Amount Credited To Company Due To OverLimit Exposure :** 0

Avg PL Per Year	31112600	PPT Net	844
Avg PL Per Month	2592716	Per Cr Profit(Dev. Cost)	8437.823
Months for covering DD	1.19	Per Cr Profit(Actual Cost)	0
PPS Net	0.23	Avg Profit/Avg Loss	1.35
Profit Factor	1.24	Total Trade Count	67565
Gross Profit	313585061	Gross Loss	-253600393
Largest Win Trade	185881	Largest Lose Trade	-172913
PPT Profit	9704.91	PPT Loss	-7,193.73
PPS Proft	2.68	PPS Loss	-2.01
Trade Win%	48	Trade Lose %	52
Day Win%	53	Day Lose %	47
Week Win%	64	Week Lose %	36
Month Win%	77	Month Lose %	23
Year Win%	100	Year Lose %	0
Sharp Ratio	3.20	DD Factor	3.28
Avg_Gross_Exposure	121089663.75	% Return Avg_Gross Exp	47.11
Max_Gross_Exposure	188261668.00	% Return Max Gross Exp	30.30

Figure: Drawdowwn Peroid

TOP 5 DD

TrdType	S/NO	DD Value	DD Start Date	DD Hit Date	DD End Date	DD Hit Days	DD Recover
N	1	-3080865	29-May-17	21-Jun-17	10-Jul-17	18	12
N	2	-2681928	01-Dec-16	15-Dec-16	26-Dec-16	11	7
N	3	-2440496	12-Apr-17	19-Apr-17	22-May-17	5	22
N	4	-2436834	14-Sep-16	21-Sep-16	04-Oct-16	6	9
N	5	-2392651	17-Aug-17	08-Sep-17	22-Sep-17	16	10
L	1	-5790994	09-Jan-18	28-Mar-18	-3600588	54	Running
L	2	-4659582	21-Oct-16	26-Dec-16	05-Jan-17	46	8
L	3	-2901511	31-Oct-17	06-Dec-17	22-Dec-17	27	12
L	4	-2401622	18-May-17	27-Jun-17	10-Jul-17	28	9
L	5	-2350042	12-Apr-17	18-Apr-17	10-May-17	4	15
S	1	-7953388	27-Dec-16	16-May-17	27-Sep-17	95	93
S	2	-4142443	04-Aug-16	28-Sep-16	09-Nov-16	37	28
S	3	-3639207	26-Mar-18	16-Apr-18	-3618646	14	Running
S	4	-3189485	22-Nov-16	09-Dec-16	26-Dec-16	14	11
S	5	-3049950	29-Sep-17	27-Nov-17	06-Dec-17	40	7

Table: Performence Summary

Product Name	Month	Profit	Drawdown
Banknifty	October	16734	-6453
Banknifty	November	10456	-2647
Banknifty	December	-2346	-4363
Banknifty	January	17453	-1245
Banknifty	February	29856	00
Banknifty	March	63246	-9465
Banknifty	April	-6342	-5467
Banknifty	May	18453	4356
Banknifty	June	33485	7342

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