

Sharekhan

by BNP PARIBAS

Momentum Swing Trade Executions

Consolidated Monthwise performance for the Year - 2017-18

Month	No	In Profit	In Loss	Not	Strike rate	Win/Trade	Loss/Trade	Win Loss Ratio	Risk to reward	
Apr-17	1	10	6	4	-	60.00	0.76%	-1.60%	0.47	0.71
May-17	2	13	10	3	-	76.92	1.39%	-1.43%	0.97	3.25
Jun-17	3	10	6	4	-	60.00	1.64%	-1.79%	0.92	1.38
Jul-17	4	8	2	6	-	25.00	1.07%	-1.62%	0.66	0.22
Aug-17	5	13	8	5	-	61.54	1.11%	-1.55%	0.72	1.15
Sep-17	6									
Oct-17	7									
Nov-17	8									
Dec-17	9									
Jan-18	10									
Feb-18	11									
Mar-18	12									
Total	54	32	22	-	59.26	1.23%	-1.61%	0.77	1.11	

Months	No of Calls	Gross P/L	Net P/L	Open calls
Apr-17	10	7,465.00	1,812.92	-
May-17	13	57,685.00	51,087.99	-
Jun-17	10	22,620.00	17,830.45	-
Jul-17	8	(51,076.25)	(55,127.15)	-
Aug-17	13	19,680.00	12,978.45	-
Sep-17				
Oct-17				
Nov-17				
Dec-17				
Jan-18				
Feb-18				
Mar-18				
Total	54	56,373.75	28,582.66	

Performance Fin year wise

Years	No Of Calls	Strike Rate	Gross P/L	Net P/L
2014-15	496	58.47	365,543.00	241,612.74
2015-16	319	63.64	360,997.50	280,012.90
2016-17	160	50.63	24,511.75	(45,075.34)
2017-18	54	59.26	56,373.75	28,582.66
Total	1029		807,426.00	505,132.96