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Options Momentum

This is an intraday options buying strategy traded on the hedged option strangles on weekly expiry. We will be buying a call strangle or put strangle based on momentum signals based on market conditions.

Investment Objective

This is a good strategy for retail to run algos on small capital. This is a highly leveraged option buying strategy that takes can earn a good return month on month on the capital deployed.

Investment Mechanism

This is an intraday options buying strategy traded on the hedged option strangles on weekly expiry. We will be buying a call strangle or put strangle based on momentum signals based on market conditions.. Single lots on weekly options on Nifty and Banknifty are traded. Users can buy multiple lots

Minimum Investment
Rs. 200000

Rebalancing Frequency
Daily

10 Years Expected Performance	Option-Buying	Bond
Annualized Returns	9.3	5.8
Annualized Risk	27.6	17.5
Sharpe Ratio	33.7	33.1
Max Drawdown	-6.8	-5.8
Corr	-9.3	-

Portfolio Performance



Note: Live performance includes rebalances. It is a tool to communicate factual return information and should not be seen as advertisement or promotion.

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Month-on-Month Performance

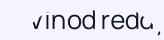
month	1	2	3	4	5	6	7	8	9	10	11	12
2021	1.80	-2.30	4.50									

Organisation Overview



Sonam Srivatsava
Founder, Portfolio Manager

- 10+ years experience in Quantitative Trading and Portfolio Management
- HSBC, Edelweiss, Qplum
- IIT Kanpur graduate, Masters in Financial Engineering Worldquant University



Vinod Reddy Kotha
CTO

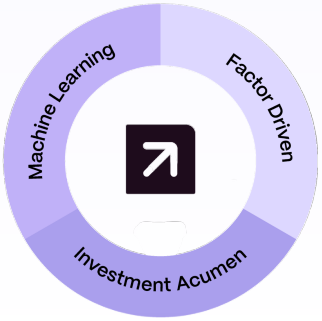
- 9+ years in Software Development
- Housing.com, Testbook.com, Buyceps.com
- B.Tech, CSE, IIT Bombay



Dr Miquel Alonso
Advisor, Machine Learning

- Founder Artificial Intelligence in Finance Institute
- Faculty - CQF, Columbia, NYU
- Executive Director - UBS

Data Driven Organisation



Our Accolades

Fintech Innovator
AI Game Changers
NASSCOM

2 Lakh+
Lifetime Investors

Nidhi SSS Awardee
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Top 30 Startups to Watch
Inc42

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Disclosure

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- Actual performance may differ significantly from back-tested performance. Back-tested results are not adjusted to reflect the reinvestment of dividends and other income and, except where otherwise indicated, do not include the effect of back-tested transaction costs.
- Back-tested returns do not represent actual returns and should not be interpreted as an indication of such.
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