

# Theta Decay Intraday

This is an intraday options selling strategy traded on the weekly expiry where conditional on market conditions we will be short a naked option and/or a hedged option position to gain from decay of theta.

## Investment Objective

This is an intraday options selling strategy traded on the weekly expiry where conditional on market conditions we will be short a naked option and/or a hedged option position to gain from decay of theta.

### Investment Mechanism

This is a good consistent strategy for retail to earn a premium by selling options. This is a highly leveraged option selling strategy that takes can earn a good consistent return month on month on the capital deployed.

Minimum Investment  
**Rs. 200000**

Rebalancing Frequency  
**Daily**

## Portfolio Performance





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### Month-on-Month Performance

#### 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

**50,000+**  
**Active Investors**

**Nidhi SSS Awardee**  
Govt of India

**Top 30 Startups to Watch**  
Inc42

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SEBI  
Registered Portfolio Manager Reg No: **INP000007979**  
(Validity: Apr 03, 2023 - Perpetual)  
SEBI Registered Research Analyst No: **INH000017295**  
(Validity: Jul 03, 2024 - Perpetual)  
CIN: **U67100UP2019PTC123244**

info@wrightresearch.in

Wright Research,  
The Capital

+91 - 6360127635

815A/B-Wing, opp.  
ICICI Bank,  
G Block, BKC Bandra  
Kurla  
Complex, Bandra  
East Mumbai,  
Maharashtra 400051

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