



# 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.

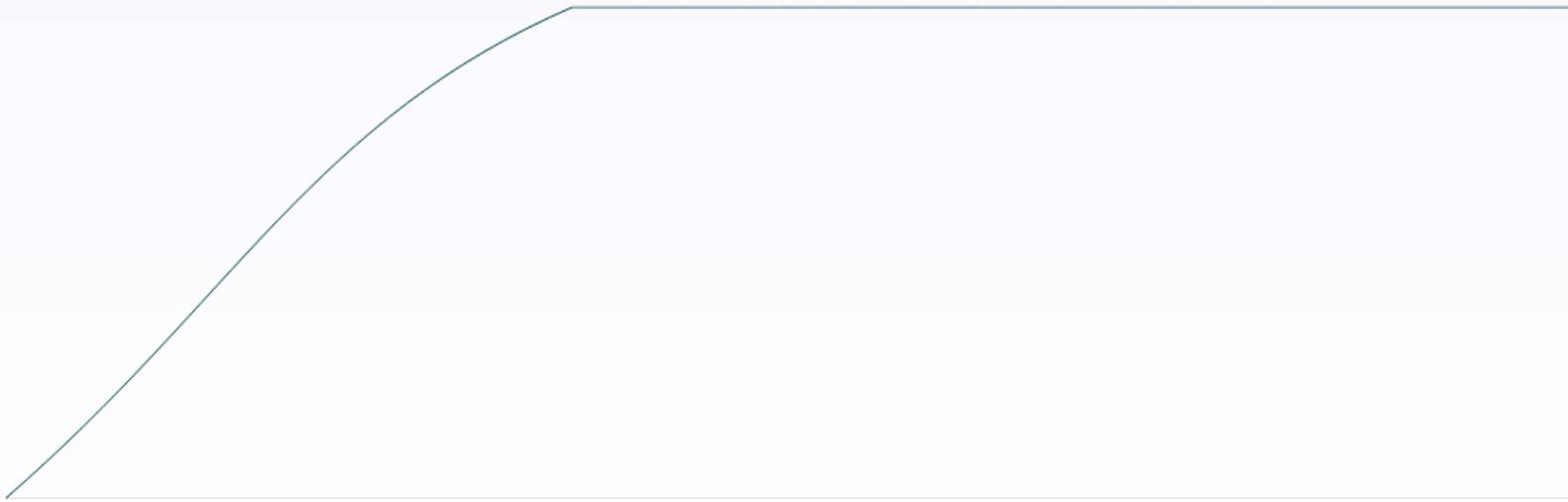
Minimum Investment

**Rs. 200000**

Rebalancing Frequency

**Daily**

## Portfolio Performance



Nov 2021

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

### 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,

#### Vinod Reddy Kotha

CTO

- 9+ years in Software Development
- Housing.com, Testbook.com, Buyceps.com

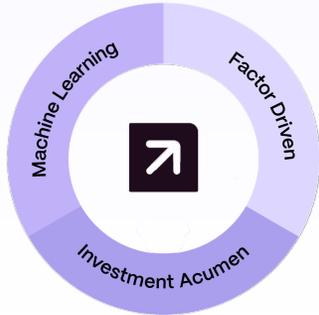


## Dr Miquel Alonso

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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