



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.

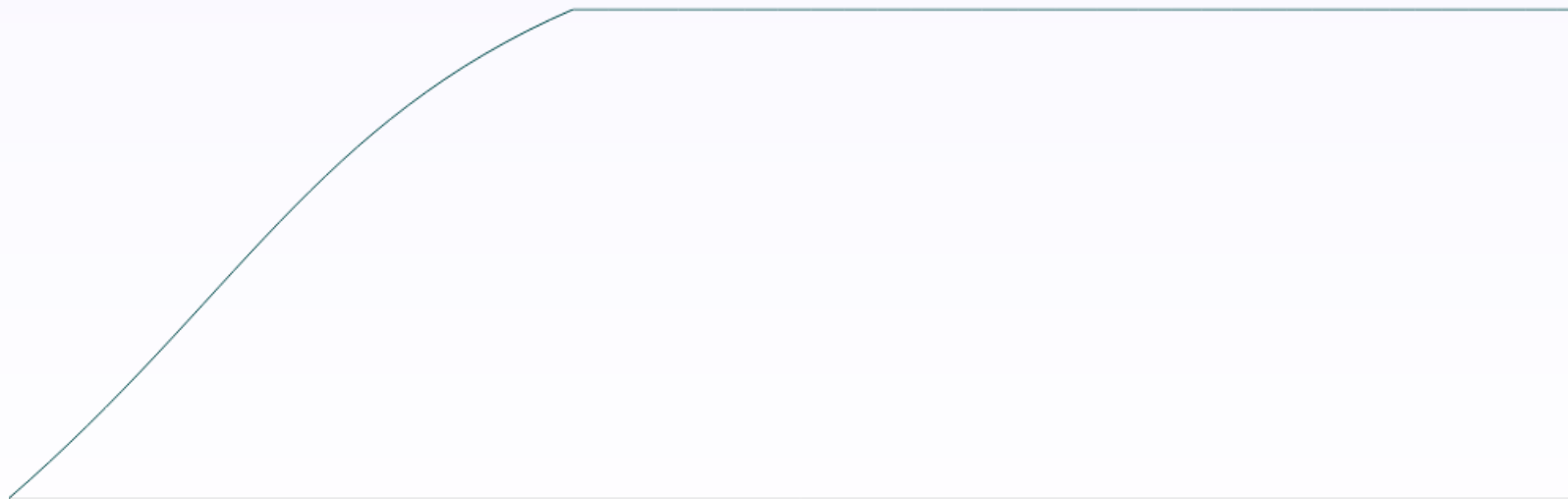
Minimum Investment

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

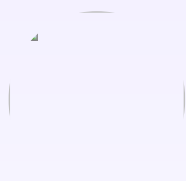
Organisation Overview



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 Kotha

CTO

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

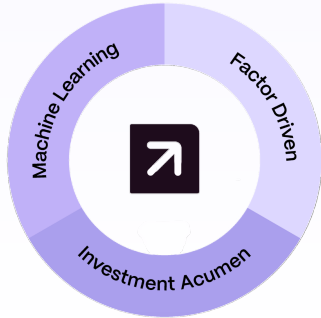


Dr Miquel Alonso

Advisor, Machine Learning

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

Data Driven Organisation



Our Accolades

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