Twitter Thread by Jig's Patel



Jig's Patel
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Thread on
"Intraday Banknifty Strangle based on OI data"

(System already shared, today just share few examples)
(1/n)

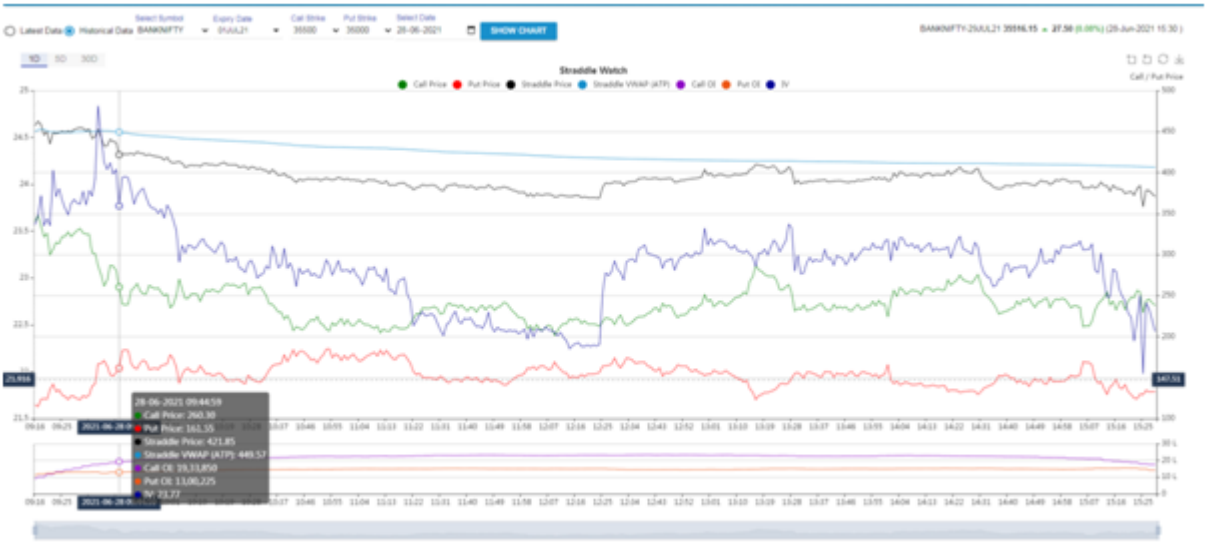
-Trade timing after 9:45

-Check Banknifty change in OI data at 9:45, and identify the highest OI built up in call side and put side

-We will sell both strikes with combined premium as SL on both legs.
(2/n)

28th June 2021

BN open-35440
At 9:45 trading at 35350
Highest OI in call side at 35500 CE and 35000 at put side
Strike selection 35500 CE- 35000 PE
(3/n)



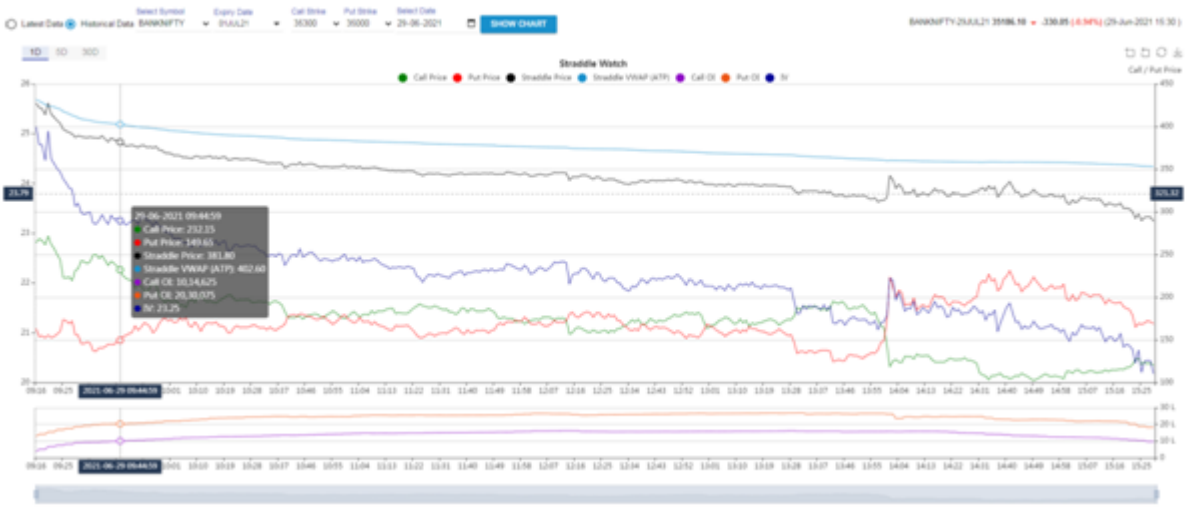
29th June 2021

BN open-35323

At 9:45 trading at 35112

Highest OI in call side at 35300 CE and 35000 at put side

Strike selection 35300 CE (232) - 35000 PE (150) Combined premium 382 , Both legs SL 382
(4/n)



30th June 2021

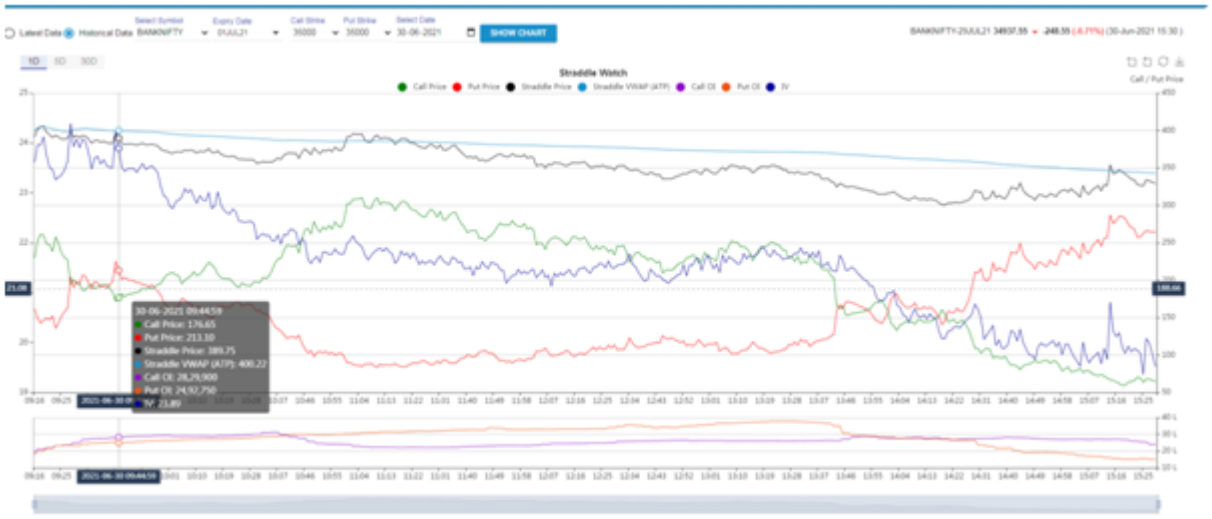
BN open-35030

At 9:45 trading at 35002

Highest OI in call side at 35000 CE and 35000 at put side

Strike selection 35000 CE(176)- 35000 PE(213) Combined premium 389 , Both legs SL 389

(5/n)



01st July 2021

BN open-34832

At 9:45 trading at 34831

Highest OI in call side at 35000 CE and 34500 PE

Strike selection 35000 CE (42)- 34500 PE (23), Combined premium 66 , Both legs SL 66
(6/n)



02nd July 2021

BN open-34790

At 9:45 trading at 34740

Highest OI in call side at 35000 CE and 34500 PE

Strike selection 35000 CE (196)- 34500 PE (225) Combined premium 421 , Both legs SL 421 (n/n)

