

Twitter Thread by OptionSeller(Vardhan)



OptionSeller(Vardhan)

@CaVardhanCa



This Simple Strategy has given around 18500/- in 20 days with a ROI of 3% on 5 lakh capital.

If we buy hedges, Margin will reduce & ROI increases.

More strategies will be shared going forward.

All u need is execute with Discipline & sticking with system when in DD.

(1/n) <https://t.co/3KH9v0tgsb>

The screenshot shows a trading platform interface with a table of instruments and their performance. The table has columns for Instrument Symbol, Qty, LTP ₹, and P&L ₹. The instruments listed are all BANKNIFTY options with various strikes and expirations. The P&L values range from -685 to 2,428. A summary row at the bottom shows a total P&L of ₹ 18,744.

Instrument Symbol	Qty	LTP ₹	P&L ₹
1. OPTIDX_BANKNIFTY_23SEP2021_CE_38200 IV: 15% Delta: 0 Gamma: 0.00 Theta: 0 Vega: 0	0	175.05	2,428
2. OPTIDX_BANKNIFTY_23SEP2021_PE_37600 IV: 17% Delta: 0 Gamma: 0.00 Theta: 0 Vega: 0	0	195.20	756
3. OPTIDX_BANKNIFTY_23SEP2021_CE_38300 IV: 15% Delta: 0 Gamma: 0.00 Theta: 0 Vega: 0	0	148.60	2,105
4. OPTIDX_BANKNIFTY_23SEP2021_PE_37700 IV: 17% Delta: 0 Gamma: 0.00 Theta: 0 Vega: 0	0	235.00	-5,882
5. OPTIDX_BANKNIFTY_23SEP2021_CE_38100 IV: 15% Delta: 0 Gamma: 0.00 Theta: 0 Vega: 0	0	214.95	638
6. OPTIDX_BANKNIFTY_23SEP2021_PE_37500 IV: 17% Delta: 0 Gamma: 0.00 Theta: 0 Vega: 0	0	163.00	871
7. OPTIDX_BANKNIFTY_23SEP2021_CE_37900 IV: 14% Delta: 0 Gamma: 0.00 Theta: 0 Vega: 0	0	297.30	-685
8. OPTIDX_BANKNIFTY_23SEP2021_PE_37300 IV: 18% Delta: 0 Gamma: 0.00 Theta: 0 Vega: 0	0	116.25	1,767
All (₹ 18,744)			

A simple INTRADAY strategy with decent BACKTEST report of more than 3-5% returns on Monthly basis.

Will be sharing live report on daily basis for a month.

& will conduct FREE webinar to discuss about the results in coming weeks.

Sharing all rules below.

(1/n) <https://t.co/VMIxNtX90s> pic.twitter.com/cJaa9axRss

— OptionSeller(Vardhan) (@CaVardhanCa) [August 15, 2021](#)

to learn more about Algo Trading (in both directional & non directional) , you can visit my Telegram channel especially created for Algo Strategies.

Will be updating Daily Performance of our Algos in below Channel.

(2/2)

<https://t.co/Q3XHJlxaeK>