Twitter Thread by Rajnish Bharti



Rajnish Bharti
@rajnish_bharti

#USDINR @Ankit_Quant I think selling USDINR weekly options provide a better potential then #Nifty or #BankNifty. Very high probability of not going above 1.5% and not coming below -1.25% in a week. Based on 20 years of Historical data.

Bin	Frequency	Cumulative %
-5.00%	1	0.01%
-4.75%	1	0.03%
-4.50%	1	0.04%
-4.25%	3	0.08%
-4.00%	2	0.11%
-3.75%	1	0.12%
-3.50%	1	0.13%
-3.25%	4	0.19%
-3.00%	5	0.25%
-2.75%	4	0.30%
-2.50%	7	0.40%
-2.25%	25	0.73%
-2.00%	30	1.13%
-1.75%	43	1.70%
-1.50%	61	2.50%
-1.25%	88	3.67%
-1.00%	190	6.19%
-0.75%	328	10.54%
-0.50%	487	16.99%
-0.25%	824	27.91%
0.00%	1704	50.49%
0.25%	1452	69.73%
0.50%	810	80.47%
0.75%	492	86.99%
1.00%	362	91.78%
1.25%	215	94.63%
1.50%	120	96.22%
1.75%	92	97.44%
2.00%	60	98.24%
2.25%	39	98.75%
2.50%	24	99.07%
2.75%	18	99.31%
3.00%	15	99.51%
3.25%	11	99.66%
3.50%	10	99.79%
3.75%	5	99.85%
4.00%	2	99.88%
4.25%	2	99.91%
4.50%	3	99.95%
4.75%	1	99.96%
5.00%	1	99.97%
More	2	100.00%

Positive skew is quite evident.