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Session 04 – Intraday Banknifty Options Trading via Delta Drifting

23rd July 2022, Saturday, 8pm ~ 10pm

Shailendra Singh Rajawat

Professional Index Options Trader



Presents

Intraday Banknifty Options Trading via Delta Drifting

Shailendra Singh Rajawat



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Speaker Introduction



Shailendra Singh

- I am a full-time Professional Index Options trader . I have developed this skill over the years and it is making me consistent profits . While writing options , my method helps me to not only catch the theta , but also drift delta in such a way that most of the time I remain synchronized with the direction of the market. Before taking options trading as a full-time profession, I was a Senior Physics Faculty (IIT-JEE/NEET-UG Division) in various organisations like Bansal Classes Kota, ALLEN Career Institute Kota, Vidya Mandir Classes Delhi etc. Regarding my education, I have M.Sc in Physics and qualified various exams like GATE, BARC and JEST . My knowledge of physics and understanding of calculus (Derivative) has given me immense clarity of options greeks , which are the most useful tools in trading options.

Introduction to Options

What is an Option?

CE/PE Options are the right to buy/sell a derivative instrument of a particular strike price but not an obligation.

Introduction to Options

Why do options have Premiums / Values?

The buyer has to pay money in buying the right, while the seller receives money because they are selling their right.

Options Pricing

Intrinsic Value:

This value only exists in ITM options, it is the difference between the strike price and underline price.

Extrinsic Value:

This is an option's time value or theta value.

Remark: ATM Options have the highest time value.

Option Chain

☒ Latest ☐ Historical ☐ Select Symbol BANKNIFTY ☐ Expiry Date 21JUL22 ☐ SUBMIT ☒ Near ATM Strikes ☐ All Strikes

☐ GREEKS ☐ IV ☐ OI ☒ PRICE ☐ VOLUME ☐ PCR ☐ TREND ☐ TIME ☐ BUILDUP ☐ VWAP/BID/ASK

BANKNIFTY-28JUL22 35740.00 ▲ 311.45 (0.88%) (19-Jul-2022 15:30)
Implied Spot Price 35714.45 ▲ 355.75 (1.00%)
Lot Size : 25

Calls			Puts	
Chg (Pts)	LTP	Strike Price	LTP	Chg (Pts)
280.40	1,017.45	34700	26.95	-45.55
260.75	917.05	34800	32.40	-56.65
181.70	757.20	34900	39.00	-71.00
229.90	732.65	35000	48.00	-85.85
210.05	642.00	35100	57.75	-105.30
198.70	563.90	35200	72.35	-124.65
168.15	473.50	35300	88.65	-148.75
144.55	395.35	35400	111.10	-171.65
124.90	327.00	35500	139.10	-194.90
99.15	260.00	35600	173.00	-219.85
75.30	202.00	35700	213.55	-245.00
54.65	152.55	35800	267.00	-263.70
40.00	115.10	35900	328.00	-279.65
23.90	81.00	36000	391.80	-297.40
16.00	58.50	36100	470.00	-298.70
8.95	40.95	36200	547.60	-323.35
4.55	29.00	36300	639.95	-315.80
1.30	20.00	36400	726.90	-315.50
-0.25	15.05	36500	825.00	-318.00
-1.50	10.70	36600	919.45	-337.05
-1.75	8.20	36700	1,018.00	-351.20

Why do options prices fluctuate

The fluctuations are totally dependent on the Options Greeks ie., Delta, Gamma, Theta, Vega and Rho

Why do I trade only Bank nifty options only?

- Highly Liquid
- The Ask/Bid Ratio is less
- Easy to track its movements

Bank nifty Constituents

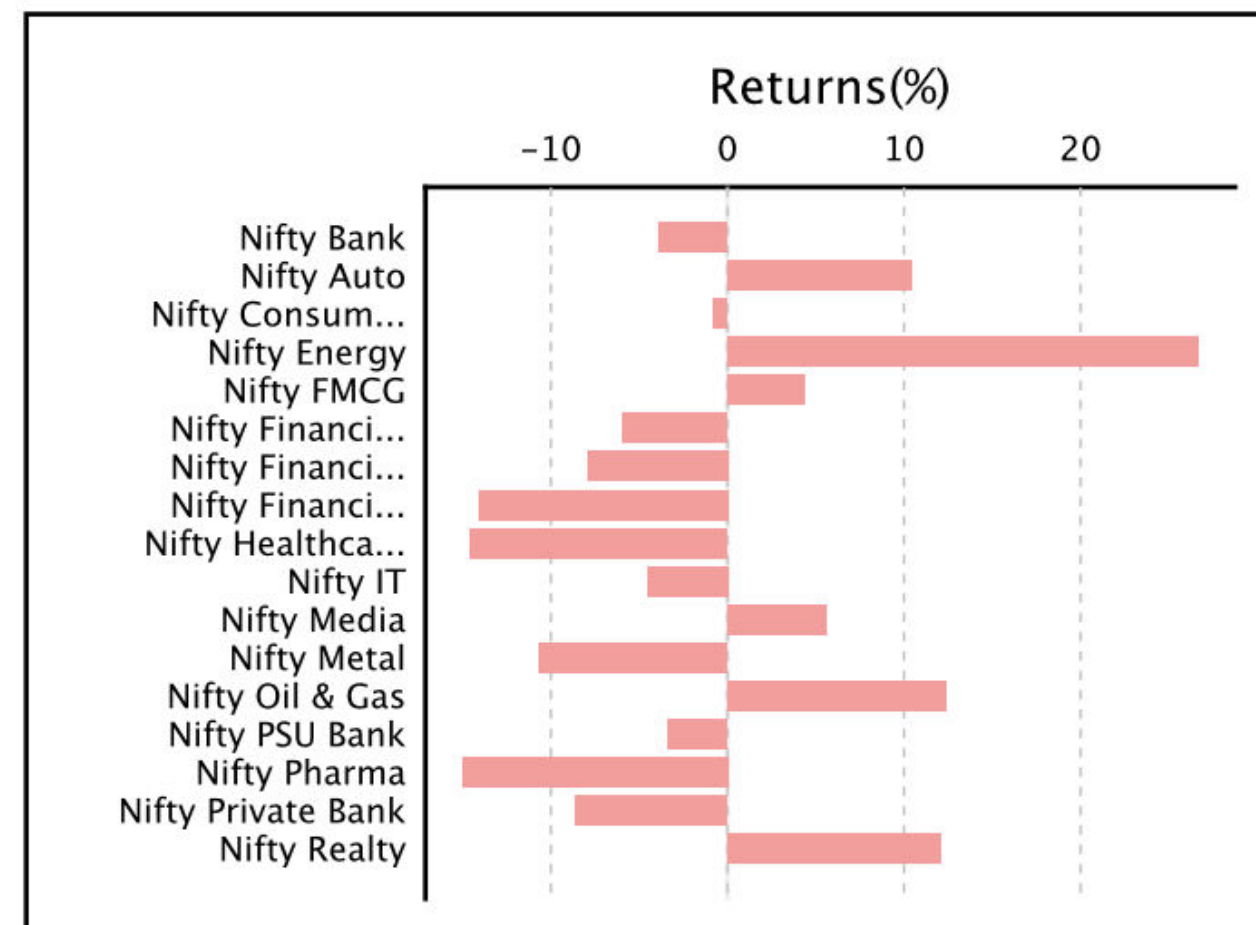
Portfolio Characteristics

Methodology	Periodic Capped Free Float
No. of Constituents	12
Launch Date	September 15, 2003
Base Date	January 01, 2000
Base Value	1000
Calculation Frequency	Real-Time
Index Rebalancing	Semi-Annually

Index Returns (%)	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	-8.11	-5.80	-3.87	7.57	16.87
Total Return	-7.59	-5.26	-3.22	7.98	18.47

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	21.40	26.12	29.70
Beta (NIFTY 50)	1.09	1.22	1.09
Correlation (NIFTY 50)	0.87	0.90	0.84

1 Year Performance Comparison of Sector Indices



Fundamentals

P/E	P/B	Dividend Yield
16.65	2.46	0.69

Top constituents by weightage

Company's Name	Weight(%)
HDFC Bank Ltd.	27.63
ICICI Bank Ltd.	22.98
State Bank of India	11.73
Axis Bank Ltd.	11.60
Kotak Mahindra Bank Ltd.	11.40
IndusInd Bank Ltd.	5.03
AU Small Finance Bank Ltd.	2.54
Bandhan Bank Ltd.	1.78
Bank of Baroda	1.76
Federal Bank Ltd.	1.76

Based on Price Return Index.

QTD, YTD and 1 year returns are absolute returns. Returns for greater than one year are CAGR returns.

* Average daily standard deviation annualized

Open Interest

- It basically shows how many contracts are in business right now.
- One contract buy and sell combined constitutes one open interest
- Reading of OI data is subjective

Future OI scan

Price	OI	Trader's Perception
Increase	Increase	More trades on the long side
Decrease	Decrease	Longs are covering their position, also called long unwinding
Decrease	Increase	More trades on the short side
Increase	Decrease	Shorts are covering their position, also called short covering

My Technical Setup

- **Bollinger Band (20, 2, ema)**
- **Keltner Channel (20, 1.5, ema)**
- **RSI (5)**

Questions & Answers





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Here's how it works

	VALUE (₹)	BROKERAGE*	REGULATORY & STATUTORY CHARGES
Buy	210,000	₹ 20	₹ 37.8
Sell	209,000	₹ 20	₹ 37.8
Loss	1,000		

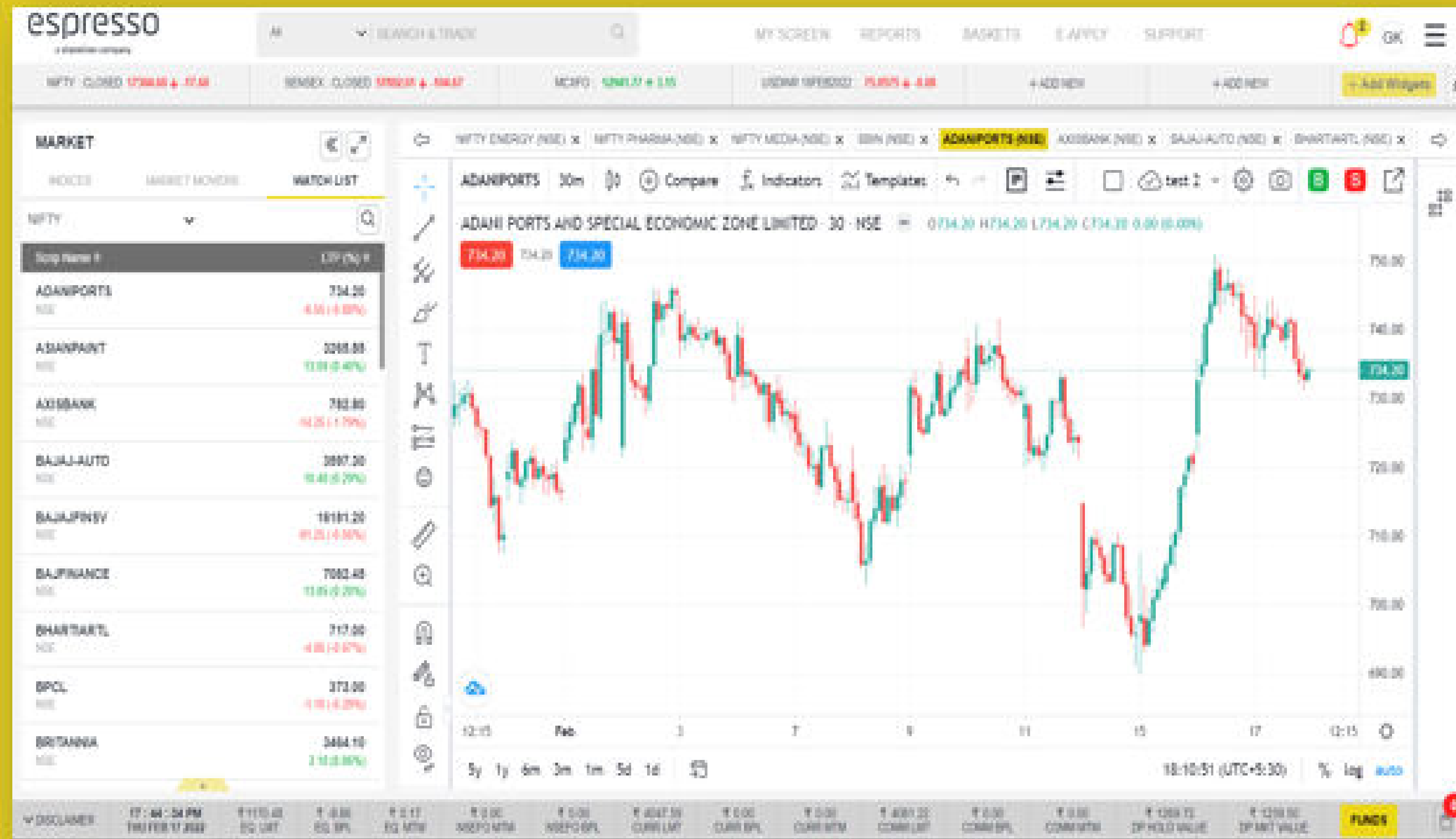
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- **Zero Brokerage for Delivery Trade in Cash Market**
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- **Pre-IPO Order**

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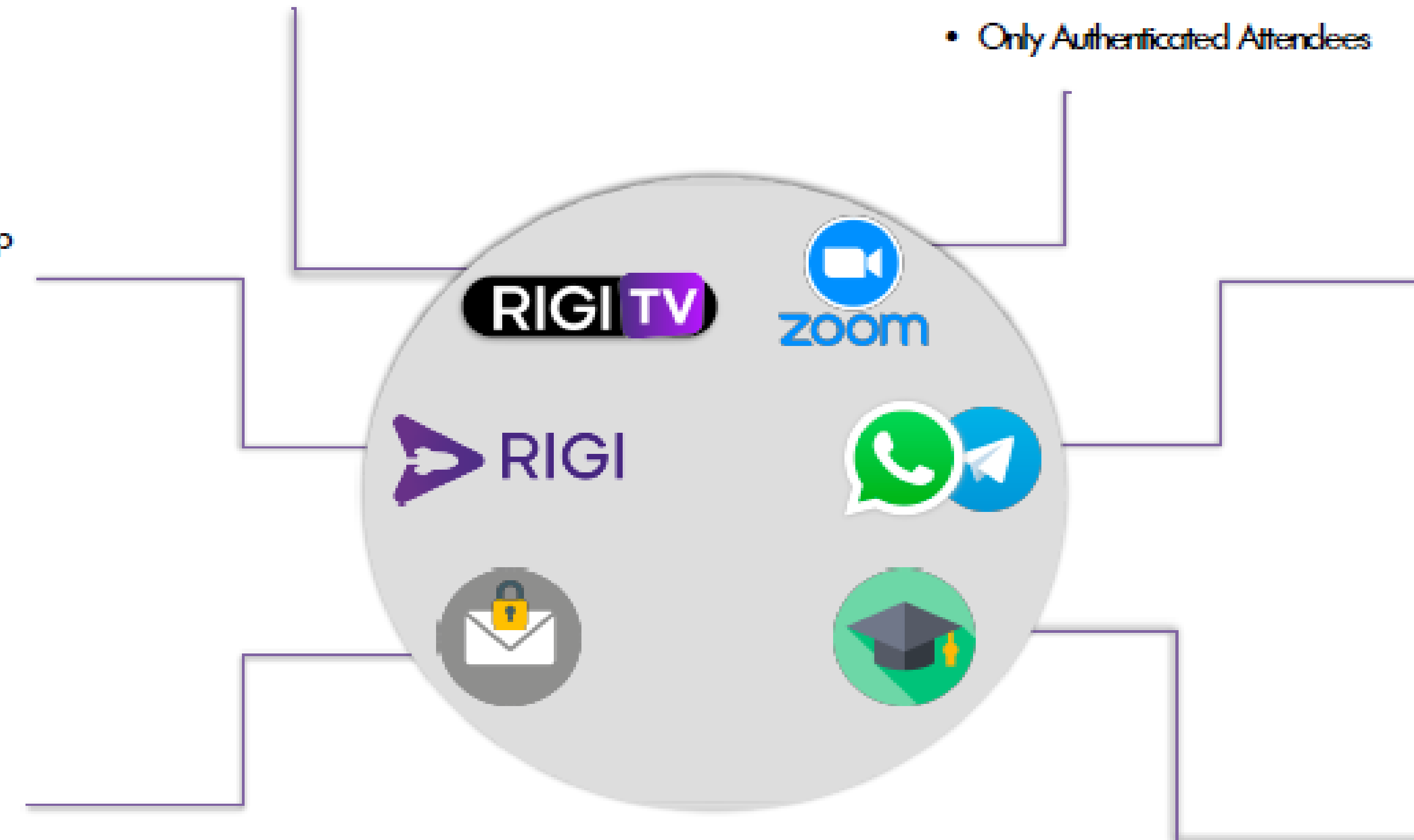
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- Only Authenticated Attendees

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SEP 23 - 25
2022

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KEYNOTE SPEAKERS
We have lined up industry experts specially for you!

Traders Conclave 2022 –Speakers highlights

1. A 200 crores Quant fund manager.
2. A master market predictor & a GANN Disciple
3. One of the best known Elliot wave technician in India
4. A Million \$ Fund manager
5. One of the best known Positional Weekly option Writer.
6. One of the expert Straddle players with 100 lots

Traders Conclave 2022 –Event Details

1. Stay in a 5 star hotel for 3 days and 2 nights with all 8 meals included valued at **20000/-** (Hilton Garden Inn, Manyata techpark , Bengaluru)
2. VIP Access pass for the conclave with life time education which is **Valuable**
3. Brokerage credits without expiry date for every one worth **25000/-**
4. Life time access to all the Live recorded events in Traders Gurukul worth **10000/-**
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**Only for option
Omega Participants**

Conclave Manager – Fazil – 6360107848

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4th Quiz of the Series

The delta of an option depends on its _____?

- A. Expiration date
- B. Volatility
- C. Strike Price
- D. Premium

Winner Reward

1. Daily one winner will be selected
2. All the 12 winners of each day will have free access to the Intrazon event of 2022 with life time recording access
3. There is a **Man of the Option Omega Series award** for 1 winner who should win at least 3 times in the 12 day series
4. He will get **Educational goodies worth 100000/-** from Traders Gurukul

Quiz 03 - Winner

When using the bull call spread, the traders anticipates the stock or index to _____.

- A. Rise
- B. Fall
- C. Remains the same

The Answer is **Rise**



Raj Jain

Questions & Answers





Thank you

Shailendra Singh Rajawat

Professional Banknifty Option Trader

Email: shail2000us@gmail.com

Twitter: @shail2000us