

Introducing

NBN Positional



NBN Features



Simple and easy to use
developed strategy



Weekly Strategies
Start - Monday
End - Thursday



Adaptive to Market
Conditions



Consistent returns by
hedging & adjusting
strategy positions



Market Neutral strategy,
no bias for any Trend

Theta Decay System

Benefits from the Time Value of Money



Smart IronFly with BE Adjustment

- Identification of a Range based on Rules
- Entering into Ironfly with Mid-Range CE/PE Short with CE/PE Buy Wings
- Break-even Point basis Adjustment for CE/PE Shorts
- Strategy wise SL is @4% and TGT is @7.5% on Margin Value
- Entry on Monday and Exit on Thursday (If TGT/SL not triggered)



Smart Strangle with Daily Adjustment

- Identification of a Range based on Rules
- Entering into CE/PE Short within the Range OR near to IronFly Wings
- Adjustment on daily @3:15 based on latest LTP
- Break-even Point Basis Adjustment
- Entry on Monday and Exit on Thursday

Theta Decay System

Benefits from the Time Value of Money



Smart Straddle based
on Volatility Breakout

- If 60Mins H-L > Volatility Factor
- Immediately entering CE/PE
ATM Short
- Leg Wise SL @25%
- It will be closed by 3:15 on the
same day



Directional Credit Spread
- TA Based Strategy

- Technical Setup Breakout
- Entering in to Directional Credit
Spread with ATM Strike Selection
- SL is at 75% of Premium Or Exit at
3:15 pm on the same day



Key Features

- Managed Risk
- Disciplined trades
- Back-tested strategy
- Same brokerage credit
- Easy Tracking mechanism
- Execution and reporting from HO
- The one-time simple activation process
- Client return on investment ~20-25%
- The current ticket size of Rs 9 lakh (M2M loss/Max drawdown included)
- Ticket size of Rs 9 lakh: - (Cash Rs 2 lakh + Stock post haircut of Rs 7 lakh)

NBN - Strategy details

Name	NBN Positional
Underlying	Nifty & Banknifty Weekly Options
Trading pattern	Positional: Start – Monday / End – Thursday
Participation	Daily
Ticket Size	Rs. 9 lakh (Note - Rs 2 lakh cash required)
AMC / Profit Sharing	Nil
Reporting / Execution	Monthly / HO
Risk Management	Strategy trades are fully/partially hedge, which helps in limiting draw down and enhance safety of capital
Email ID	optionstrategy@motilaloswal.com



Rules of the product

- ❖ Positional trades, with Intraday adjustment and carry trades.
- ❖ Trade opens after 9.30 am as per system on Monday.
- ❖ All open trade closes at @ 3.00 to 3.15 pm on Thursday.



Things to keep in mind

- ❖ Ensure appropriate margin to execute trades on a daily basis other wise order will get rejected and performance may vary.
- ❖ If Trade get partially executed due to less margin in account, then the open trade will get close.
- ❖ Keep a horizon of minimum 5 months for reviewing the product performance
- ❖ Get in touch with your respective branch RM/BM to complete the activation process

IMP points to start NBN



- ❖ F&O active account not suspended
- ❖ APIs Consent
- ❖ Rs 9 lac margin including Rs 2 lac free cash balance.
- ❖ Client email confirmation in below format.
- ❖ Subject line of email should be **(Activate NBN Positional for the client _____)**

Dear Sir,

I am aware of the NBN product and I would like to participate in this product.

My trading Code: _____

No of Ticket: _____

Please start NBN strategy trades in my trading account on daily bases till the time I request you to stop.

*Thank
You!*