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Your Strategy

RAJA S

(+91 9884411611)



POSITIONS Square Off One Leg Square Off All Legs 1 ☐ Wait & Trade ① ☐ Move SL to Cost ① + Trail Stop dos are with other 9 for personal use. Do not something the strictly for personal use. WEEKL 1 Lot 1 Lot + Strategy Target Profit Strategy Stop Loss + Protect The Profits **1** Banknifty data available from Sun Jan 01 2017, Nifty data available from Fri Feb 15 2019, and Finnifty data available from Mon Jan 11 2021. Banknifty lot size is considered 25. Change Setting Thu, Jul 16, 2020 From Date:

To Date:

Fri, Jul 16, 2021

POSITIONAL

This **366 Days** backtest result will consume **1 Credit** as number of days is **equal to 1 Year** (1 year = 366 days).

* Please Note that real results may vary from backtest results you see here. Do enough research before doing live trades.

* StockMock has stopped considering 9:15 candle data for practical results 1 .

Overall Profit

₹179892

stockmock.in

Avg Expiry Profit

stockmock.in

Avg Day Profit

₹719 stockmock.in

Max Profit

₹3331

₹9944 stockmock.in Max Loss

₹-7609 stockmock.in

Loss%(Days)

Nothers. stockmock.in

Nothers. stockmock.in

Loss%(Days)

Nothers. stockmock.in

This document is Strictly for person stockmock.in

Max Drawdown (MDD) 1

₹-12123 (10 Days)

Return to MDD Ratio 1

14.96

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Max Winning Streak

12 Days

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stockmock.in

4 Days

Max Losing Streak

stockmock.in

Expectancy 1

0.32

stockmock.in

~

0 SL/TP Hit Count

29 Days

stockmock.in

~

189 Days

1 SL/TP Hit Count

stockmock.in

2 SL/TP Hit Count

32 Days

stockmock.in

| stockmock.in | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Total |
|--------------|------|-------|-------|-------|------|-------|-------|-------|------|-------|------|-------|--------|
| 2020 | 0 | 0 | 0 | 0 | 0 | 0 | -1505 | 26040 | 6901 | 15580 | 5374 | 18760 | 71150 |
| 2021 | 5728 | 22764 | 25438 | 20709 | 5262 | 16203 | 12638 | 0 | 0 | 0 | 0 | 0 | 108742 |



| | Expiry: 16 JUL 2020, Net Profit: 2075, Average Day Profit: 2075 | | | | | | | | | | | |
|----------|---|--------|--------------------|------------------------|--------------------|-----------------------|-----------------------------------|---|---|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down 10 | India VIX <u>0</u> | BN Prev Day H/L 10 | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | 16 Jul 2020 (Thu) | 2075 | 2075/-408 | 112.5 ↑ (0.53%) | 25.75 - 25.46 | - | 334.75 (21206.70- 21541.45) | 3055.00 (122.85-0.65 = -122.20) 21200PE | -979.50 (130.6-169.78 = 39.18) 21200CE 11:32:00 | | | |

| | Expiry: 23 JUL 2020, Net Profit: 2960, Average Day Profit: 592 | | | | | | | | | | | |
|----------|--|--------|--------------------|-------------------------------|-----------------------|-----------------------------|------------------------------------|---|---|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX <u>①</u> | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | 17 Jul 2020 (Fri) | 447 | 824/-458 | 10.9 ↑ (0.05%) | 25.04 - 24.33 | - | 145.90 (21717.45- 21863.35) | 2357.50 (413.2-318.9 = -94.30) 21700PE | -1910.00 (418.4-494.8 = 76.40) 21700CE | | | |
| ~ | 20 Jul 2020 (Mon) | 1268 | 1791/0 | 340.5 ↑ (1.55%) | 24.67 - 24.72 | Day Open > PDH | -115.45 (22490.95- 22375.50) | -70.00 (427.2-430 = 2.80) 22500PE | 1338.75 (348.55-295 = -53.55) 22500CE | | | |
| ~ | △ 21 Jul 2020 (Tue) | 530 | 1340/-105 | 318 ↑ (1.42%) | 24.18 - 24.42 | Day Open > PDH | 106.40 (22680.30- 22786.70) | 2635.00 (335.15-229.75 = -105.40) 22700PE | -2104.75 (280.65-364.84 = 84.19) 22700CE 14:19:00 | | | |
| ~ | ≥ 22 Jul 2020 (Wed) | -1169 | 2190/-2299 | 377 ↑ (1.65%) | 24.84 - 25.42 | Day Open > PDH | -53.00 (22766.40- 22713.40) | 438.75 (302.3-284.75 = -17.55) 22800PE | -1607.75 (214.35-278.66 = 64.31) 22800CE 11:17:00 | | | |
| | △ 23 Jul 2020 (Thu) | 1884 | 1909/-418 | -27.75 ↓ (-0.12%) | 24.38 - 24.65 | - | 151.10 (22840.70- 22991.80) | 2922.50 (119.4-2.5 = -116.90) 22800PE | -1038.25 (138.45-179.98 = 41.53) 22800CE 11:00:00 | | | |

| | Expiry: 30 JUL 2020, Net Profit: -8977, Average Day Profit: -1795 | | | | | | | | | | | | |
|----------|---|--------|--------------------|-------------------------------|--------------------------|-----------------------------|------------------------------------|--|---|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX <u>①</u> | BN Prev Day H/L <u>①</u> | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| | △ 24 Jul 2020 (Fri) | -2015 | 257/-3189 | -230.7 ↓ (-1%) | 25.02 - 24.65 | - | -67.05 (22724.30- 22657.25) | -3236.50 (431.55-561.01 = 129.46) 22700PE 10:59:00 | 1221.25 (400-351.15 = -48.85) 22700CE | | | | |
| ~ | 27 Jul 2020 (Mon) | -427 | 779/-1728 | 2.55 ↑ (0.01%) | 25.51 - 25.02 | - | -252.05 (22151.70- 21899.65) | -2984.00 (397.85-517.21 = 119.36) 22200PE 14:00:00 | 2556.25 (322.25-220 = -102.25) 22200CE | | | | |
| ~ | ≥ 28 Jul 2020 (Tue) | -4687 | 40/-4687 | 91.4 ↑ (0.42%) | 24.79 - 23.79 | - | 260.20 (21859.30- 22119.50) | -2489.75 (331.95-431.54 = 99.59) 21900PE 10:15:00 | -2198.00 (293.05-380.97 = 87.92) 21900CE 14:05:00 | | | | |
| ✓ | 29 Jul 2020 (Wed) | -3625 | 909/-3625 | -30.2 ↓ (-0.14%) | 23.99 - 24.38 | - | -133.60 (22121.75- 21988.15) | -1556.00 (207.45-269.69 = 62.24) 22100PE 14:45:00 | -2069.25 (275.9-358.67 = 82.77) 22100CE 11:30:00 | | | | |
| ~ | △ 30 Jul 2020 (Thu) | 1777 | 1786/0 | 118.45 ↑ (0.54%) | 23.65 - 24.72 | - | -437.35 (22160.85- 21723.50) | -1000.00 (133.35-173.35 = 40.00) 22200PF 12:41:00 | 2777.50 (112.05-0.95 = -111.10) 22200CF | | | | |

21723.50)

22200PE 12:41:00

22200CE

| | | | Expiry: 6 | AUG 2020, N | et Profit: | 5233, Averag | je Day Profit: | 1046 | others. |
|----------|---------------------|-------------|--------------------|-----------------------------|------------------|-----------------------------|------------------------------------|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change | 1046 (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
| | △ 31 Jul 2020 (Fri) | 2437 | 2662/0 | (0.0070) | 24.79 24.53 | nal use | -95.45 (21645.50- 21550.05) | 201.25 (411-402.95 = -8.05) 21600PE | 2236.25 (479.45-390 = -89.45) 21600CE |
| | 3 Aug 2020 (Mon) | 1685 | 927/-263 | -96.25 ↓ (-0.44%) | 25.23 - 25.31 | - | -223.60 (21293.35- 21069.75) | -1785.00 (357.05-428.45 = 71.40) 21300PE | 2470.00 (350.15-251.35 = -98.80) 21300CE |
| | ▲ 4 Aug 2020 (Tue) | 1977 | 2101/-310 | 176.15 ↑ (0.84%) | 24.68 - 23.87 | - | 258.10 (21286.60- 21544.70) | 4168.75 (312.75-146 = -166.75) 21300PE | -2191.50 (292.2-379.86 = 87.66) 21300CE 13:15:00 |
| ✓ | ≤ 5 Aug 2020 (Wed) | 2739 | 2788/-41 | 196.35 ↑ (0.91%) | 23.49 - 23.68 | Day Open > PDH | -384.80 (21874.10- 21489.30) | -1659.75 (221.3-287.69 = 66.39) 21900PE 11:46:00 | 4398.75 (232.85-56.9 = -175.95) 21900CE |
| ~ | ▲ 6 Aug 2020 (Thu) | -2605 | 502/-2605 | 134.3 ↑ (0.62%) | 23.53 - 23.44 | - | -10.15 (21596.35- 21586.20) | -1314.00 (175.2-227.76 = 52.56) 21600PE 11:07:00 | -1291.50 (172.2-223.86 = 51.66) 21600CE 12:26:00 |

| | Expiry: 13 AUG 2020, Net Profit: 5064, Average Day Profit: 1012 | | | | | | | | | | | | |
|----------|---|--------|--------------------|----------------------------|------------------|-----------------------------|-----------------------------------|---|---|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ✓ | △ 7 Aug 2020 (Fri) | 1704 | 2155/-228 | -22.35 ↓ (-0.1%) | 22.95 - 22.64 | - | 138.00 (21595.65- 21733.65) | 2693.75 (382.95-275.2 = -107.75) 21600PE | -988.75 (386-425.55 = 39.55) 21600CE | | | | |
| | 10 Aug 2020 (Mon) | -906 | 931/-1358 | 70.9 ↑ (0.33%) | 22.79 - 22.17 | Day Open > PDH | -41.00 (21985.05- 21944.05) | -2305.25 (307.35-399.56 = 92.21) 22000PE 14:13:00 | 1398.75 (331.95-276 = -55.95) 22000CE | | | | |

| ~ | 11 Aug 2020 (Tue) | 791 | 1342/0 | 149.95 ↑ (0.68%) | 21.42 - 21.37 | - | 119.95 (22135.40- 22255.35) | 2018.75 (217.25-136.5 = -80.75) 22100PE | -1227.50 (290.9-340 = 49.10) 22100CE |
|---|-------------------|------|----------|-----------------------------|------------------|-------------------|------------------------------------|---|--|
| ~ | 12 Aug 2020 (Wed) | 1517 | 1873/-24 | -91.25 ↓ (-0.41%) | 21.82 - 20.87 | - | 102.55 (22160.75- 22263.30) | 2870.00 (219.6-104.8 = -114.80) 22200PE | -1352.25 (180.3-234.39 = 54.09) 22200CE 12:38:00 |
| ~ | 13 Aug 2020 (Thu) | 1958 | 1965/-25 | 131.2 ↑ (0.59%) | 20.47 - 20.61 | Day Open > PDH | -173.90 (22387.30- 22213.40) | -793.75 (105.85-137.6 = 31.75) 22400PE 11:40:00 | 2752.50 (111.35-1.25 = -110.10) 22400CE |

| | Expiry: 20 AUG 2020, Net Profit: 7403, Average Day Profit: 1480 | | | | | | | | | | | |
|----------|---|--------------|--------------------|----------------------------|------------------|-----------------------------|------------------------------------|---|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | 14 Aug 2020 (Fri) | 2239 | 2464/-774 | 138.6 ↑ (0.62%) | 19.63 - 22.06 | - | -592.55 (22219.45- 21626.90) | -2161.00 (288.15-374.59 = 86.44) 22200PE 13:38:00 | 4400.00 (310-134 = -176.00) 22200CE | | | |
| | 17 Aug 2020 (Mon) | -1381 | 1042/-1975 | 227.55 ↑ (1.05%) | 22.27 - 21.47 | - | -48.40 (21611.90- 21563.50) | -2261.75 (301.55-392.02 = 90.47) 21600PE 14:12:00 | 880.00 (309.15-273.95 = -35.20) 21600CE | | | |
| | 18 Aug 2020 (Tue) | 3268 | 3344/-631 | 1.15 ↑ (0.01%) | 20.74 - 20.53 | - | 433.85 (21762.00- 22195.85) | 4841.25 (273.65-80 = -193.65) 21800PE | -1572.75 (209.7-272.61 = 62.91) 21800CE 13:33:00 | | | |
| | 19 Aug 2020 (Wed) | 1767 | 1843/0 | 144.8 ↑ (0.65%) | 20.13 - 19.94 | Day Open > | 17.65 (22322.60- 22340.25) | 1278.75 (181.4-130.25 = -51.15) 22300PE | 488.75 (198.5-178.95 = -19.55) 22300CE | | | |
| | 20 Aug 2020 (Thu) | 1510 nent | 1856/-88 | 1√296 √ (-1.33%) | 20.52 - 20.64 | Day Open < PDL | -21.45 (22038.35- 22016.90) | -700.00 (93.35-121.35 = 28.00) 22000PE 12:36:00 | 2210.00 (113.65-25.25 = -88.40) 22000CE | | | |

| | . \\ | nen | | | | | | | |
|----------|---------------------|--------|--------------------|---------------------------|--------------------------|-----------------------------|-----------------------------------|---|---|
| | This docul | | Expiry: 27 | AUG 2020, | Net Profi | t: 4597, Aver | age Day Pro | fit: 919 | |
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX <u>1</u> | BN Prev Day H/L ① | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
| ~ | 21 Aug 2020 (Fri) | 770 | 1027/-47 | 191.25 ↑ (0.87%) | 19.81 - 20.16 | Day Open > PDH | 31.85 (22293.75- 22325.60) | 570.00 (301.25-278.45 = -22.80) 22300PE | 200.00 (285.5-277.5 = -8.00) 22300CE |
| ~ | ≜ 24 Aug 2020 (Mon) | 770 | 1147/-1032 | 137.25 ↑ (0.62%) | 19.77 - 19.39 | Day Open > PDH | 197.65 (22662.05- 22859.70) | 2250.00 (265.05-175.05 = -90.00) 22700PE | -1479.50 (197.25-256.43 = 59.18) 22700CE 11:53:00 |
| ~ | ≥ 25 Aug 2020 (Tue) | -426 | 814/-2754 | 140.4 ↑ (0.61%) | 18.83 - 19.22 | Day Open > PDH | -28.70 (23071.15- 23042.45) | -1762.25 (234.95-305.44 = 70.49) 23100PE 10:40:00 | 1336.25 (208-154.55 = -53.45) 23100CE |
| ~ | ≥ 26 Aug 2020 (Wed) | 1908 | 2089/-192 | 83.4 ↑ (0.36%) | 19.58 - 19.43 | - | 129.50 (23253.80- 23383.30) | 3026.25 (226.95-105.9 = -121.05) 23300PE | -1117.50 (149-193.7 = 44.70) 23300CE 14:51:00 |
| ~ | 27 Aug 2020 (Thu) | 1575 | 1622/-256 | 97.25 ↑ (0.42%) | 19.34 - 18.94 | Day Open > PDH | 67.30 (23593.70- 23661.00) | 2265.00 (96.6-6 = -90.60) 23600PE | -690.00 (92-119.6 = 27.60) 23600CE 12:24:00 |

| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX <u>①</u> | BN Prev Day H/L <u>0</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
|----------|---------------------|--------|--------------------|-------------------------------|--------------------------|-----------------------------|-------------------------------------|---|--|
| ~ | 28 Aug 2020 (Fri) | 1772 | 2152/-1856 | 34.95 ↑ (0.15%) | 18.37 - 18.52 | - | 503.45 (23927.40- 24430.85) | 3973.75 (324.5-165.55 = -158.95) 23900PE | -2201.25 (293.5-381.55 = 88.05) 23900CE 10:30:00 |
| ~ | △ 31 Aug 2020 (Mon) | 4408 | 4755/-1033 | 515 ↑ (2.1%) | 18.72 - 22.61 | Day Open > PDH | -1150.55 (24790.40- 23639.85) | -3061.50 (408.2-530.66 = 122.46) 24800PE 10:19:00 | 7470.00 (410.25-111.45 = -298.80) 24800CE |
| ~ | ▲ 1 Sep 2020 (Tue) | 1129 | 1991/-6374 | 139.45 ↑ (0.59%) | 23.06 - 21.99 | - | -176.85 (23807.70- 23630.85) | -3265.50 (435.4-566.02 = 130.62) 23800PE 11:15:00 | 4395.00 (460.6-284.8 = -175.80) 23800CE |
| ~ | 2 Sep 2020 (Wed) | -2867 | 1248/-3987 | -43 ↓ (-0.18%) | 21.78 - 21.21 | - | 169.10 (23700.95- 23870.05) | -2185.75 (291.45-378.88 = 87.43) 23700PE 10:25:00 | -681.25 (284.6-311.85 = 27.25) 23700CE |
| ✓ | △ 3 Sep 2020 (Thu) | -1607 | 357/-1607 | 111.6 ↑ (0.47%) | 20.74 - 20.38 | Day Open > PDH | -110.05 (23755.45- 23645.40) | -923.50 (123.15-160.09 = 36.94) 23800PE 11:32:00 | -684.00 (91.2-118.56 = 27.36) 23800CE 10:24:00 |

| | Expiry: 10 SEP 2020, Net Profit: 573, Average Day Profit: 114 | | | | | | | | | | | |
|----------|---|--------------------------|--------------------|-----------------------------|------------------|-----------------------------|------------------------------------|---|---|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change 1 | (1) BN Sell 1 Lot ATM PE -3143.50 (419 15-544 89 = 125 74) | (2) BN Sell 1 Lot ATM CE | | | |
| | ▲ 4 Sep 2020 (Fri) | -1296 | 1873/-1430 | -411.7 ↓ (-1.75%) | 21.77 - 22.36 | Day Opens | -91.90 (23131.35- 23039.45) | -3143.50 (419.15-544.89 = 125.74) 23100PE 14:49:00 | 1847.50 (451.15-377.25 = -73.90) 23100CE | | | |
| ✓ | 7 Sep 2020 (Mon) 7 Sep 2020 (Mon) | 1088 nen ^t | 2504/-88 | | 22.88 - 22.5 | - | -244.80 (23040.85- 22796.05) | -2639.00 (351.85-457.41 = 105.56) 23000PE 14:35:00 | 3727.50 (393.1-244 = -149.10) 23000CE | | | |
| ~ | This do Cur | 1447 | 1667/-1 | 26.15 ↑ (0.11%) | 21.99 - 22.11 | - | -100.40 (22888.90- 22788.50) | -392.50 (299.35-315.05 = 15.70) 22900PE | 1840.00 (286.6-213 = -73.60) 22900CE | | | |
| ✓ | 9 Sep 2020 (Wed) | 765 | 2035/-360 | -257.7 ↓ (-1.13%) | 23.05 - 22.47 | Day Open < PDL | -120.95 (22297.00- 22176.05) | -1643.75 (219.15-284.9 = 65.75) 22300PE 13:00:00 | 2408.75 (241.55-145.2 = -96.35) 22300CE | | | |
| ~ | 10 Sep 2020 (Thu) | -1431 | 1000/-1430 | 199.55 ↑ (0.9%) | 21.43 - 21.25 | - | -30.15 (22417.30- 22387.15) | -629.75 (83.95-109.14 = 25.19) 22400PE 13:25:00 | -801.75 (106.9-138.97 = 32.07) 22400CE 10:39:00 | | | |

| | Expiry: 17 SEP 2020, Net Profit: 697, Average Day Profit: 139 | | | | | | | | | | | | |
|----------|---|--------|--------------------|---------------------------|------------------|----------------------|------------------------------------|---|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ✓ | 11 Sep 2020 (Fri) | 877 | 987/-752 | 43.75 ↑ (0.19%) | 21.32 - 20.83 | - | -24.10 (22383.80- 22359.70) | 547.50 (363-341.1 = -21.90) 22400PE | 330.00 (352-338.8 = -13.20) 22400CE | | | | |
| ~ | 14 Sep 2020 (Mon) | 1342 | 2241/-1020 | 203.4 ↑ (0.9%) | 20.63 - 21.19 | Day Open > PDH | -386.75 (22553.75- 22167.00) | -2121.50 (282.85-367.71 = 84.86) 22600PE 13:15:00 | 3463.75 (329.05-190.5 = -138.55) 22600CE | | | | |

| ▽ | 15 Sep 2020 (Tue) | 957 | 1553/-59 | 101.55 ↑ (0.46%) | 20.82 - 20.65 | - | 196.60 (22236.00- 22432.60) | 3487.50 (281.45-141.95 = -139.50) 22200PE | -2529.75 (337.3-438.49 = 101.19) 22200CE 14:38:00 |
|----------|-------------------|-------|------------|------------------------------|------------------|---|-----------------------------------|--|---|
| ~ | 16 Sep 2020 (Wed) | -3211 | 493/-3211 | 10.65 ↑ (0.05%) | 20.39 - 19.75 | - | 146.20 (22461.60- 22607.80) | -1685.25 (224.7-292.11 = 67.41) 22500PE 11:12:00 | -1526.25 (203.5-264.55 = 61.05) 22500CE 14:15:00 |
| ✓ | 17 Sep 2020 (Thu) | 732 | 1581/-1537 | -221.55 ↓ (-0.98%) | 19.89 - 20.15 | - | -29.05 (22378.80- 22349.75) | 1497.50 (112.05-52.15 = -59.90) 22400PE | -765.00 (102-132.6 = 30.60) 22400CE 10:31:00 |

| | Expiry: 24 SEP 2020, Net Profit: 253, Average Day Profit: 50 | | | | | | | | | | | |
|----------|--|--------|--------------------|---|------------------|-----------------------------|------------------------------------|---|---|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX | BN Prev Day H/L <u>0</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | 18 Sep 2020 (Fri) | 1550 | 2487/-958 | 119 ↑ (0.53%) | 19.54 - 20.31 | - | -411.10 (22404.45- 21993.35) | -2406.00 (320.8-417.04 = 96.24) 22400PE 14:20:00 | 3956.25 (384.65-226.4 = -158.25) 22400CE | | | |
| | ≥ 21 Sep 2020 (Mon) | 2114 | 2805/-463 | -47.65 ↓ (-0.22%) | 20.3 - 21.81 | - | -439.55 (21914.10- 21474.55) | -2407.50 (321-417.3 = 96.30) 21900PE 13:48:00 | 4522.50 (345-164.1 = -180.90) 21900CE | | | |
| | 22 Sep 2020 (Tue) | -4879 | 707/-4879 | 78.45 ↑ (0.37%) | 22.7 - 21.71 | - | -145.15 (21228.05- 21082.90) | -2185.25 (291.35-378.76 = 87.41) 21200PE 14:37:00 | -2694.00 (359.2-466.96 = 107.76) 21200CE 10:06:00 | | | |
| | ≥ 23 Sep 2020 (Wed) | -326 | 2007/-750 | 211.7 ↑ (1%) | 20.68 - 21.21 | nal use | 4.75 (21156.10- 21160.85) | 21200PE 14:37:00 -1575.00 (210-273 = 63.00) 21200PE 13:41:00 | 1248.75 (197-147.05 = -49.95) 21200CE | | | |
| ~ | 24 Sep 2020 (Thu) | 1794 | 1796/-140 | . \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ | 21.68 - 23.11 | - | -295.25 (20892.35- 20597.10) | -820.75 (109.45-142.28 = 32.83) 20900PE 10:26:00 | 2615.00 (105.45-0.85 = -104.60) 20900CE | | | |
| | is docur | Me. | | | | | | | | | | |

| | Expiry: 1 OCT 2020, Net Profit: 11258, Average Day Profit: 2251 | | | | | | | | | | |
|----------|---|--------|--------------------|-------------------------------|-----------------------|-----------------------------|-----------------------------------|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX <u>1</u> | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | |
| ✓ | ≥ 25 Sep 2020 (Fri) | 3085 | 3498/-1269 | 283.95 ↑ (1.39%) | 22.18 - 20.87 | - | 441.15 (20560.60- 21001.75) | 5831.25 (424-190.75 = -233.25) 20600PE | -2745.50 (366.05-475.87 = 109.82) 20600CE 12:20:00 | | |
| ✓ | ≥ 28 Sep 2020 (Mon) | 1724 | 2085/-1094 | 169.7 ↑ (0.81%) | 20.73 - 19.81 | Day Open > PDH | 278.05 (21340.65- 21618.70) | 4446.25 (326.4-148.55 = -177.85) 21300PE | -2722.00 (362.95-471.83 = 108.88) 21300CE 11:26:00 | | |
| ✓ | 29 Sep 2020 (Tue) | 2620 | 2806/-119 | 105.4 ↑ (0.49%) | 19.37 - 19.89 | Day Open > PDH | -59.45 (21467.95- 21408.50) | 881.25 (272.2-236.95 = -35.25) 21500PE | 1738.75 (257.8-188.25 = -69.55) 21500CE | | |
| ✓ | △ 30 Sep 2020 (Wed) | 1294 | 1792/-675 | -6.05 ↓ (-0.03%) | 20.09 - 19.57 | - | 287.55 (21143.25- 21430.80) | 2765.00 (166.5-55.9 = -110.60) 21100PE | -1470.00 (196-254.8 = 58.80) 21100CE 10:29:00 | | |
| ✓ | 1 Oct 2020 (Thu) | 2535 | 2538/0 | 233.45 ↑ (1.09%) | 18.74 - 18.39 | Day Open > PDH | 366.75 (21859.30- 22226.05) | 3188.75 (128.25-0.7 = -127.55) 21900PE | -653.75 (87.15-113.3 = 26.15) 21900CE 10:01:00 | | |

| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX <u>①</u> | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
|----------|---------------------------|--------|--------------------|-------------------------------|--------------------------|-----------------------------|------------------------------------|---|--|
| ~ | <u>► 5 Oct 2020 (Mon)</u> | 1754 | 2913/-937 | 106.1 ↑ (0.48%) | 19.74 - 19.67 | Day Open > PDH | -292.55 (22706.05- 22413.50) | -2559.00 (341.2-443.56 = 102.36) 22700PE 11:40:00 | 4313.75 (364.95-192.4 = -172.55) 22700CE |
| ✓ | 6 Oct 2020 (Tue) | 1794 | 2081/-130 | 302.1 ↑ (1.35%) | 19.74 - 19.69 | - | 256.60 (22580.40- 22837.00) | 3738.75 (274.5-124.95 = -149.55) 22600PE | -1944.75 (259.3-337.09 = 77.79) 22600CE 14:34:00 |
| ✓ | 7 Oct 2020 (Wed) | -651 | 780/-2052 | -16.75 ↓ (-0.07%) | 20.1 - 20.11 | - | -19.25 (22957.75- 22938.50) | -1770.50 (236.05-306.87 = 70.82) 23000PE 11:02:00 | 1118.75 (208.7-163.95 = -44.75) 23000CE |
| ▽ | ► 8 Oct 2020 (Thu) | -1795 | 2638/-1794 | 185.45 ↑ (0.81%) | 20.32 - 20.4 | Day Open > PDH | -99.65 (23262.40- 23162.75) | -1086.75 (144.9-188.37 = 43.47) 23300PE 14:35:00 | -708.50 (94.45-122.79 = 28.34) 23300CE 11:10:00 |

| | Expiry: 15 OCT 2020, Net Profit: 8498, Average Day Profit: 1699 | | | | | | | | | | | |
|----------|---|---------------|--------------------|------------------------------|---------------------|--------------------|------------------------------------|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| | 9 Oct 2020 (Fri) | 2842 | 3366/-507 | 121.25 ↑ (0.52%) | 20.86 | - | 560.80 (23264.70- 23825.50) | 5708.75 (424.5-196.15 = -228.35) 23300PE | -2866.00 (382.15-496.79 = 114.64) 23300CE 10:43:00 | | | |
| | 12 Oct 2020 (Mon) | 1730 | 2703/-2041 | 108.8 ↑ (0.46%) | 21.56 - 21.17 | Day Open | -332.70 (24041.60- 23708.90) | -2600.75 (346.75-450.78 = 104.03) 24000PE 10:26:00 | 4331.25 (421-247.75 = -173.25) 24000CE | | | |
| | 13 Oct 2020 (Tue) | -1680 nent | 328/-3009 | t_____\ (-0.21%) | 21.37 - 20.74 | - | -26.50 (23536.95- 23510.45) | 1065.00 (310.3-267.7 = -42.60) 23500PE | -2745.00 (366-475.8 = 109.80) 23500CE 10:40:00 | | | |
| ~ | 14 Oct 2020 (Wed) | 2985 | 3392/0 | -139.05 ↓ (-0.59%) | 20.85 | Day Open < PDL | 399.35 (23266.05- 23665.40) | 4902.50 (263.2-67.1 = -196.10) 23300PE | -1916.75 (255.55-332.22 = 76.67) 23300CE 14:20:00 | | | |
| | 15 Oct 2020 (Thu) | 2621 | 2624/-430 | 45.7 ↑ (0.19%) | 20.38 - 21.98 | - | -772.15 (23999.10- 23226.95) | -837.50 (111.65-145.15 = 33.50) 24000PE 10:23:00 | 3458.75 (139.05-0.7 = -138.35) 24000CE | | | |

| | Expiry: 22 OCT 2020, Net Profit: 341, Average Day Profit: 68 | | | | | | | | | | | |
|----------|--|--------|--------------------|-----------------------------|------------------|----------------------|-----------------------------------|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | 16 Oct 2020 (Fri) | 631 | 1234/-1267 | 147.45 ↑ (0.64%) | 22.28 - 21.72 | - | 325.55 (23224.55- 23550.10) | 4202.50 (417.2-249.1 = -168.10) 23200PE | -3571.25 (476.15-619 = 142.85) 23200CE 12:02:00 | | | |
| ~ | 19 Oct 2020 (Mon) | 1052 | 1344/-1741 | 369.65 ↑ (1.57%) | 21.99 - 21.85 | Day Open > PDH | 221.50 (24069.85- 24291.35) | 3676.25 (379.7-232.65 = -147.05) 24100PE | -2623.25 (349.75-454.68 = 104.93) 24100CE 13:16:00 | | | |
| ~ | 20 Oct 2020 (Tue) | -449 | 698/-1461 | -149.4 ↓ (-0.62%) | 22.26 - 22.65 | - | 148.20 (24150.00- 24298.20) | 2263.75 (301.15-210.6 = -90.55) 24100PE | -2713.50 (361.8-470.34 = 108.54) 24100CE 11:13:00 | | | |

| ~ | 21 Oct 2020 (Wed) | 1884 | 4182/-23 | 132.4 ↑ (0.54%) | 22.6 - 23.16 | Day Open > PDH | -249.85 (24738.90- 24489.05) | -1721.25 (229.5-298.35 = 68.85) 24700PE 13:20:00 | 3606.25 (277.25-133 = -144.25) 24700CE |
|----------|-------------------|-------|------------|-----------------------------|------------------|-------------------|------------------------------------|---|---|
| ✓ | 22 Oct 2020 (Thu) | -2777 | 1100/-2777 | -187.7 ↓ (-0.76%) | 23.48 - 22.85 | - | -93.65 (24524.20- 24430.55) | -1244.50 (165.95-215.73 = 49.78) 24500PE 12:40:00 | -1533.25 (204.45-265.78 = 61.33) 24500CE 11:03:00 |

| | Expiry: 29 OCT 2020, Net Profit: 3273, Average Day Profit: 654 | | | | | | | | | | | |
|----------|--|--------|--------------------|-----------------------------|------------------|-----------------------------|------------------------------------|---|---|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | 23 Oct 2020 (Fri) | -1518 | 764/-2572 | 185.05 ↑ (0.76%) | 22.46 - 21.91 | - | -73.80 (24596.60- 24522.80) | -3101.00 (413.45-537.49 = 124.04) 24600PE 11:46:00 | 1582.50 (467.3-404 = -63.30) 24600CE | | | |
| ✓ | 26 Oct 2020 (Mon) | 1425 | 2438/-916 | 47.5 ↑ (0.19%) | 22.78 - 22.95 | - | -430.55 (24459.80- 24029.25) | -3023.00 (403.05-523.97 = 120.92) 24500PE 11:45:00 | 4448.75 (373.4-195.45 = -177.95) 24500CE | | | |
| ✓ | 27 Oct 2020 (Tue) | 2603 | 2784/-671 | 212.6 ↑ (0.88%) | 23 - 22.24 | - | 494.90 (24244.95- 24739.85) | 5247.50 (328.7-118.8 = -209.90) 24200PE | -2644.50 (352.6-458.38 = 105.78) 24200CE 11:46:00 | | | |
| ✓ | ≥ 28 Oct 2020 (Wed) | 3373 | 3571/0 | -31.65 ↓ (-0.13%) | 22.71 - 23.11 | - | -356.75 (24549.80- 24193.05) | -1994.75 (265.95-345.74 = 79.79) 24500PE 12:30:00 | 5368.75 (304.75-90 = -214.75) 24500CE | | | |
| ✓ | 29 Oct 2020 (Thu) | -2610 | 1504/-2610 | -169 ◆ (-0.7%) | 23.6 - 24.09 | nal use | -75.80 (24149.15- 24073.35) | 24500PE 12:30:00 -1162.50 (155-201.5 = 46.50) 24100PE 10:35:00 | -1448.25 (193.1-251.03 = 57.93) 24100CE 12:00:00 | | | |
| | | | | ill for | pers | | | | | | | |

| | Expiry: 5 NOV 2020, Net Profit: -1886, Average Day Profit: -377 | | | | | | | | | | | |
|----------|---|----------------------------|--------------------|-------------------------------|------------------|-----------------------------|------------------------------------|--|---|--|--|--|
| Include | This Date OCUI | nen [†] Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX | BN Prev Day H/L ① | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ✓ | △ 30 Oct 2020 (Fri) | -169 | 1563/-1151 | -1.85 ↓ (-0.01%) | 23.7 - 24.96 | - | -242.25 (24145.10- 23902.85) | -4034.75 (537.95-699.34 = 161.39) 24100PE 11:36:00 | 3865.00 (557.7-403.1 = -154.60) 24100CE | | | |
| ✓ | ≥ 2 Nov 2020 (Mon) | 2704 | 3070/-2316 | 466.7 ↑ (1.95%) | 25.79 - 25.27 | Day Open > PDH | 847.70 (24199.95- 25047.65) | 6082.50 (460.8-217.5 = -243.30) 24200PE | -3378.00 (450.4-585.52 = 135.12) 24200CE 10:15:00 | | | |
| ✓ | △ 3 Nov 2020 (Tue) | 965 | 1544/-1188 | 215.5 ↑ (0.87%) | 24.93 - 24.28 | - | 310.90 (25308.75- 25619.65) | 4306.25 (469.15-296.9 = -172.25) 25300PE | -3340.50 (445.4-579.02 = 133.62) 25300CE 12:41:00 | | | |
| ✓ | ▲ 4 Nov 2020 (Wed) | -3145 | 3383/-4111 | -143.25 ◆ (-0.56%) | 22.72 - 23.14 | - | 171.95 (25627.90- 25799.85) | -2863.50 (381.8-496.34 = 114.54) 25600PE 10:16:00 | -282.50 (375.15-386.45 = 11.30) 25600CE | | | |
| ✓ | <u>► 5 Nov 2020 (Thu)</u> | -2241 | 667/-2240 | 403.2 ↑ (1.56%) | 21.37 - 21.11 | Day Open > PDH | 152.50 (26135.80- 26288.30) | -1085.75 (144.75-188.18 = 43.43) 26100PE 10:34:00 | -1155.75 (154.1-200.33 = 46.23) 26100CE 12:33:00 | | | |

Expiry: 12 NOV 2020, Net Profit: 4070, Average Day Profit: 814

| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>①</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
|----------|--------------------|--------|--------------------|------------------------------|------------------|-----------------------------|------------------------------------|--|---|
| | △ 6 Nov 2020 (Fri) | 1614 | 2325/-1040 | -39 ↓ (-0.15%) | 20.08 - 20.55 | - | 373.15 (26358.70- 26731.85) | 4447.50 (493.3-315.4 = -177.90) 26400PE | -2832.75 (377.7-491.01 = 113.31) 26400CE 12:25:00 |
| | 9 Nov 2020 (Mon) | -3492 | 458/-4751 | 290 ↑ (1.08%) | 20.65 - 20.18 | Day Open > PDH | 116.45 (27382.55- 27499.00) | -3308.00 (441.05-573.37 = 132.32) 27400PE 10:49:00 | -185.00 (401.25-408.65 = 7.40) 27400CE |
| ~ | 10 Nov 2020 (Tue) | 2818 | 3023/-1377 | 505.35 ↑ (1.84%) | 20.53 - 21.5 | Day Open > PDH | 385.65 (28195.00- 28580.65) | 5368.75 (413.95-199.2 = -214.75) 28200PE | -2550.00 (340-442 = 102.00) 28200CE 10:51:00 |
| ~ | 11 Nov 2020 (Wed) | -749 | 3500/-1725 | 107.15 ↑ (0.37%) | 21.71 - 21.7 | - | 32.15 (28798.85- 28831.00) | -2883.50 (384.45-499.79 = 115.34) 28800PE 11:22:00 | 2133.75 (336.35-251 = -85.35) 28800CE |
| ~ | 12 Nov 2020 (Thu) | 3879 | 3891/-1579 | -211.25 ↓ (-0.73%) | 21.22 - 20.79 | - | -237.45 (28439.40- 28201.95) | -1249.25 (166.55-216.52 = 49.97) 28400PE 12:16:00 | 5128.75 (206.7-1.55 = -205.15) 28400CE |

| | Expiry: 19 NOV 2020, Net Profit: 6325, Average Day Profit: 1581 | | | | | | | | | | | |
|----------|---|--------|--------------------|-----------------------------|---------------------|--------------------|------------------------------------|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| | 13 Nov 2020 (Fri) | 4185 | 4403/-1864 | -170.1 ↓ (-0.6%) | 19.95 - 19.82 | nal use | 653.00 (27832.80- 28485.80) | 7881.25 (468.25-153 = -315.25) 27800PE | -3695.75 (492.75-640.58 = 147.83) 27800CE 10:24:00 | | | |
| ✓ | 17 Nov 2020 (Tue) | -2198 | 531/-2325 | 197.95 (0.69%) | 19.68 - 19.66 | Day Open > PDH | 67.35 (29053.95- 29121.30) | -3042.50 (405.65-527.35 = 121.70) 29100PE 10:38:00 | 843.75 (321.75-288 = -33.75) 29100CE | | | |
| ✓ | Manager Modern (Wed) | 3011 | 3045/-46 | -73.4 ↓ (-0.25%) | 19.42 - 19.07 | - | 303.40 (29429.80- 29733.20) | 4937.50 (265.9-68.4 = -197.50) 29400PE | -1926.00 (256.8-333.84 = 77.04) 29400CE 13:40:00 | | | |
| ✓ | 19 Nov 2020 (Thu) | 1327 | 1329/-950 | -447.25 ↓ (-1.5%) | 19.65 - 19.66 | - | -496.30 (29550.35- 29054.05) | -1236.75 (164.9-214.37 = 49.47) 29600PE 10:41:00 | 2563.75 (102.95-0.4 = -102.55) 29600CE | | | |

| | Expiry: 26 NOV 2020, Net Profit: -6184, Average Day Profit: -1236 | | | | | | | | | | | | |
|----------|---|--------|--------------------|------------------------|---------------------|--------------------|-----------------------------------|--|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | 20 Nov 2020 (Fri) | -7324 | 774/-7324 | 32.7 ↑ (0.11%) | 19.28 - 19.63 | - | 421.50 (28885.80- 29307.30) | -3758.75 (501.15-651.5 = 150.35) 28900PE 11:15:00 | -3566.00 (475.45-618.09 = 142.64) 28900CE 13:50:00 | | | | |
| ~ | △ 23 Nov 2020 (Mon) | -1809 | 714/-6034 | 196.8 ↑ (0.67%) | 19.74 - 20.7 | Day Open > PDH | 5.85 (29080.20- 29086.05) | -3447.25 (459.65-597.54 = 137.89) 29100PE 10:46:00 | 1637.50 (445.2-379.7 = -65.50) 29100CE | | | | |
| ~ | 24 Nov 2020 (Tue) | 1759 | 1882/-500 | 241.4 ↑ (0.83%) | 20.61 - 21.82 | - | 240.45 (29471.95- 29712.40) | 4208.75 (388.35-220 = -168.35) 29500PE | -2449.25 (326.55-424.52 = 97.97) 29500CE 14:33:00 | | | | |

| ~ | ≥ 25 Nov 2020 (Wed) | 3867 | 3887/-1079 | 284.65 ↑ (0.96%) | 21.47 - 22.84 | Day Open > PDH | -860.65 (30165.65- 29305.00) | -2286.50 (304.85-396.31 = 91.46) 30200PE 10:28:00 | 6153.75 (274.25-28.1 = -246.15) 30200CE | |
|----------|---------------------|-------|------------|-------------------------|---------------------|-------------------|------------------------------------|---|---|--|
| ~ | ≥ 26 Nov 2020 (Thu) | -2677 | 909/-2676 | 174 ↑ (0.6%) | 20.97 - 19.75 | - | 331.10 (29092.90- 29424.00) | -1462.25 (194.95-253.44 = 58.49) 29100PE 12:06:00 | -1215.00 (162-210.6 = 48.60) 29100CE 10:15:00 | |

| | Expiry: 3 DEC 2020, Net Profit: 5149, Average Day Profit: 1287 | | | | | | | | | | | | |
|----------|--|--------|--------------------|--------------------------|------------------|-----------------------------|------------------------------------|---|---|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | 27 Nov 2020 (Fri) | 2880 | 3048/-24 | 72.25 ↑ (0.24%) | 19.46 - 19.96 | - | -48.70 (29587.20- 29538.50) | 1495.00 (477.1-417.3 = -59.80) 29600PE | 1385.00 (483.4-428 = -55.40) 29600CE | | | | |
| ✓ | △ 1 Dec 2020 (Tue) | 2202 | 2249/-65 | 235.75 ↑ (0.8%) | 20.5 - 20.62 | Day Open > PDH | 178.85 (29681.70- 29860.55) | 3973.75 (417.75-258.8 = -158.95) 29700PE | -1771.25 (373.8-444.65 = 70.85) 29700CE | | | | |
| ✓ | ≥ 2 Dec 2020 (Wed) | 2467 | 3592/-951 | 58.85 ↑ (0.2%) | 19.85 - 19.93 | - | -352.90 (29765.15- 29412.25) | -2430.00 (324-421.2 = 97.20) 29800PE 11:30:00 | 4897.50 (285.55-89.65 = -195.90) 29800CE | | | | |
| ✓ | △ 3 Dec 2020 (Thu) | -2400 | 496/-2399 | 265.75 ↑ (0.9%) | 18.93 - 19.15 | - | -186.00 (29683.10- 29497.10) | -1292.75 (172.35-224.06 = 51.71) 29700PE 12:21:00 | 1107.75 (147.7-192.01 = 44.31) 29700CE 10:20:00 | | | | |

| | Expiry: 10 DEC 2020, Net Profit: 3524, Average Day Profit: 704 | | | | | | | | | | | |
|----------|--|--------------------------|--------------------|------------------------------|---------------------|--------------------|-----------------------------------|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | Pindia VIX | BN Prev Day H/L | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | Date 4.Dec 2020 (Fri) | nen ¹ 2270 | 2489/-4714 | 124.65 ↑ (0.42%) | 17.98 - 18.08 | - | 334.35 (29689.75- 30024.10) | 5445.00 (443.4-225.6 = -217.80) 29700PE | -3174.50 (423.25-550.23 = 126.98) 29700CE 10:28:00 | | | |
| | 7 Dec 2020 (Mon) | 646 | 1535/-2041 | 10.2 ↑ (0.03%) | 18.11 - 18.08 | - | 161.80 (30086.65- 30248.45) | 3328.75 (395.55-262.4 = -133.15) 30100PE | -2682.00 (357.6-464.88 = 107.28) 30100CE 12:15:00 | | | |
| ~ | ► 8 Dec 2020 (Tue) | -1390 | 120/-2497 | 88.75 ↑ (0.29%) | 18.48 - 18.6 | - | -8.60 (30293.40- 30284.80) | -2558.00 (341.05-443.37 = 102.32) 30300PE 11:10:00 | 1167.50 (319.1-272.4 = -46.70) 30300CE | | | |
| ~ | 9 Dec 2020 (Wed) | 2032 | 2476/0 | 73.15 ↑ (0.24%) | 19.05 - 19.3 | - | 261.40 (30424.95- 30686.35) | 3805.00 (250-97.8 = -152.20) 30400PE | -1772.00 (236.25-307.13 = 70.88) 30400CE 13:28:00 | | | |
| ~ | 10 Dec 2020 (Thu) | -34 | 3194/-1211 | -164.05 ↓ (-0.53%) | 18.78 - 18.85 | - | 84.50 (30447.65- 30532.15) | -1073.25 (143.1-186.03 = 42.93) 30400PE 11:55:00 | 1038.75 (182.1-140.55 = -41.55) 30400CE | | | |

| | Expiry: 17 DEC 2020, Net Profit: 1290, Average Day Profit: 258 | | | | | | | | | | | |
|---------|--|--------|--------------------|-------------------|--------------|-----------------------------|------------------|-----------------------------|-----------------------------|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>①</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |

| ✓ | 11 Dec 2020 (Fri) | 772 | 2043/-2735 | 44.95 ↑ (0.15%) | 18.79 - 18.89 | - | -266.95 (30735.30- 30468.35) | -2906.25 (387.5-503.75 = 116.25) 30700PE 11:29:00 | 3678.75 (440.65-293.5 = -147.15) 30700CE |
|----------|-------------------|-------|------------|--------------------------|------------------|-------------------|------------------------------------|---|---|
| ~ | 14 Dec 2020 (Mon) | 1810 | 1995/0 | 130.3 ↑ (0.43%) | 19.45 - 19.46 | - | 40.05 (30707.35- 30747.40) | 1466.25 (346.8-288.15 = -58.65) 30700PE | 343.75 (379.85-366.1 = -13.75) 30700CE |
| ✓ | 15 Dec 2020 (Tue) | -4457 | 97/-4456 | 59.5 ↑ (0.19%) | 19.68 - 19.42 | - | 164.05 (30506.90- 30670.95) | -2182.50 (291-378.3 = 87.30) 30500PE 10:55:00 | -2274.50 (303.25-394.23 = 90.98) 30500CE 14:10:00 |
| ✓ | 16 Dec 2020 (Wed) | 707 | 1403/-633 | 229.3 ↑ (0.75%) | 19.34 - 19.27 | Day Open > PDH | -114.00 (30838.75- 30724.75) | -1524.00 (203.2-264.16 = 60.96) 30800PE 12:30:00 | 2231.25 (256.1-166.85 = -89.25) 30800CE |
| ✓ | 17 Dec 2020 (Thu) | 2458 | 2627/-214 | 92.8 ↑ (0.3%) | 19.24 - 19.17 | - | 70.60 (30773.45- 30844.05) | 3310.00 (150.2-17.8 = -132.40) 30800PE | -851.00 (113.45-147.49 = 34.04) 30800CE 12:09:00 |

| | Expiry: 24 DEC 2020, Net Profit: 11393, Average Day Profit: 2278 | | | | | | | | | | | | |
|----------|--|--------|--------------------|------------------------------|------------------|-----------------------------|-------------------------------------|--|---|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| | 18 Dec 2020 (Fri) | 2371 | 2757/-446 | -5.2 ◆ (-0.02%) | 19.31 - 18.61 | - | 320.30 (30423.00- 30743.30) | 5610.00 (379.8-155.4 = -224.40) 30400PE | (431.85-561.41 = 129.56) 30400CE 14:37:00 | | | | |
| ~ | ≥ 21 Dec 2020 (Mon) | 3713 | 4044/-700 | -118.85 ↓ (-0.39%) | 19.53 - 22.68 | nal use | -1090.85 (30441.75- 29350.90) | -2307.75 (307.7-400.01 = 92.31) 30400PE 13:00:00 | 6021.25 (322.3-81.45 = -240.85) 30400CE | | | | |
| ✓ | 22 Dec 2020 (Tue) | 1595 | 3556/-124\(| 151.05 1 (0.51%) | 23.74 - 22.24 | - | 232.30 (29247.70- 29480.00) | 4917.50 (348.95-152.25 = -196.70) 29200PE | -3321.75 (442.9-575.77 = 132.87) 29200CE 14:18:00 | | | | |
| ✓ | ≥ 2020 (Wed) | 1728 | 2226/-1014 | -65.2 ↓ (-0.22%) | 21.88 - 20.85 | - | 159.40 (29673.75- 29833.15) | 3271.25 (231-100.15 = -130.85) 29700PE | -1542.75 (205.7-267.41 = 61.71) 29700CE 10:39:00 | | | | |
| | △ 24 Dec 2020 (Thu) | 1986 | 1998/-1199 | 188.35 ↑ (0.63%) | 20.22 - 19.98 | Day Open > PDH | 161.95 (30317.20- 30479.15) | 2870.00 (117.35-2.55 = -114.80) 30300PE | -883.50 (117.8-153.14 = 35.34) 30300CE 10:13:00 | | | | |

| | Expiry: 31 DEC 2020, Net Profit: 284, Average Day Profit: 71 | | | | | | | | | | | | |
|----------|--|--------|--------------------|----------------------------|-----------------------|-----------------------------|-----------------------------------|---|---|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX <u>1</u> | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | ≥ 28 Dec 2020 (Mon) | 1376 | 1812/-37 | 156.65 ↑ (0.52%) | 20.8 - 20.4 | Day Open > PDH | 140.00 (30745.95- 30885.95) | 2477.50 (285.1-186 = -99.10) 30700PE | -1101.25 (381.5-425.55 = 44.05) 30700CE | | | | |
| | 29 Dec 2020 (Tue) | -1728 | 860/-2433 | 125.95 ↑ (0.41%) | 20.45 - 20.81 | Day Open > PDH | 20.40 (31272.70- 31293.10) | -1934.00 (257.85-335.21 = 77.36) 31300PE 10:46:00 | 205.00 (277-268.8 = -8.20) 31300CE | | | | |
| ~ | ≥ 30 Dec 2020 (Wed) | -1878 | 1290/-2352 | 157.3 ↑ (0.5%) | 21.31 - 21.13 | Day Open > PDH | 108.95 (31227.70- 31336.65) | -1640.75 (218.75-284.38 = 65.63) 31200PE 12:39:00 | -237.50 (267.8-277.3 = 9.50) 31200CE | | | | |

-870.50 3385.00 -61.15 **-**7.15**↓** 21.27 -**~** ≥ 31 Dec 2020 (Thu) 2514 2663/-507 (116.05-150.87 = 34.82)(161.4-26 = -135.40)(31347.50-(-0.02%) 21.03 31286.35) 31300PE 10:55:00 31300CE

| | Expiry: 7 JAN 2021, Net Profit: 2662, Average Day Profit: 532 | | | | | | | | | | | | |
|----------|---|--------|--------------------|-------------------------------|------------------|-----------------------------|------------------------------------|---|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | <u>▲</u> 1 Jan 2021 (Fri) | 1701 | 1999/0 | 33.25 ↑ (0.11%) | 20.54 - 19.33 | - | -65.75 (31348.80- 31283.05) | 273.75 (352.95-342 = -10.95) 31300PE | 1427.50 (420.1-363 = -57.10) 31300CE | | | | |
| ✓ | ▲ 4 Jan 2021 (Mon) | 948 | 2265/-1243 | 259.3 ↑ (0.83%) | 19.8 - 20.13 | Day Open > PDH | -318.35 (31472.25- 31153.90) | -2223.25 (296.45-385.38 = 88.93) 31500PE 10:48:00 | 3171.25 (307.85-181 = -126.85) 31500CE | | | | |
| ✓ | <u>►</u> 5 Jan 2021 (Tue) | 2230 | 2473/-910 | -171.35 ↓ (-0.55%) | 20.68 - 20.32 | - | 577.00 (31133.00- 31710.00) | 4460.00 (260.45-82.05 = -178.40) 31100PE | -2229.00 (297.2-386.36 = 89.16) 31100CE 11:07:00 | | | | |
| ✓ | 6 Jan 2021 (Wed) | -467 | 1071/-1145 | 117.7 ↑ (0.37%) | 20.73 - 21.13 | Day Open > PDH | -63.60 (31891.70- 31828.10) | -1707.00 (227.6-295.88 = 68.28) 31900PE 13:50:00 | 1240.00 (214.9-165.3 = -49.60) 31900CE | | | | |
| ✓ | ▲ 7 Jan 2021 (Thu) | -1750 | 476/-1749 | 331.9 ↑ (1.04%) | 20.29 - 20.44 | Day Open > PDH | 16.85 (32047.65- 32064.50) | -705.50 (94.05-122.27 = 28.22) 32000PE 10:23:00 | (139.25-181.03 = 41.78) 32000CE 12:35:00 | | | | |
| | | | | | | | n | | | | | | |

| | | | Expiry: 14 | 4 JAN 2021, I | Net Profi | t: 4944, Avera | age Day Prof | it: 988 | | | |
|----------|-------------------------|-------------|--------------------|------------------------------|------------------|----------------------|------------------------------------|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | |
| | Date 8. Jan 2021 (Fri) | nen' 703 | 949/-1303 | 342.05 ↑ (1.07%) | 20.28 - 20.55 | Day Open > PDH | -18.00 (32153.00- 32135.00) | 518.75 (387.2-366.45 = -20.75) 32200PE | 185.00 (353.95-346.55 = -7.40) 32200CE | | |
| | 11 Jan 2021 (Mon) | -759 | 632/-1634 | 196.1 ↑ (0.61%) | 22.04 - 22.33 | - | -109.85 (32112.30- 32002.45) | -2497.50 (333-432.9 = 99.90) 32100PE 10:20:00 | 1737.50 (380.5-311 = -69.50) 32100CE | | |
| ~ | 12 Jan 2021 (Tue) | 2861 | 3027/-124 | -163.85 ↓ (-0.51%) | 22.97 - 22.8 | Day Open < PDL | 478.00 (31849.90- 32327.90) | 5262.50 (318.35-107.85 = -210.50) 31900PE | -2401.50 (320.2-416.26 = 96.06) 31900CE 12:03:00 | | |
| ~ | 13 Jan 2021 (Wed) | 159 | 2694/-1033 | 207.6 ↑ (0.64%) | 23.39 - 23.45 | Day Open > PDH | -49.20 (32597.50- 32548.30) | -1611.00 (214.8-279.24 = 64.44) 32600PE 10:35:00 | 1770.00 (235-164.2 = -70.80) 32600CE | | |
| ~ | 14 Jan 2021 (Thu) | 1980 | 1990/-1046 | -47.95 ↓ (-0.15%) | 23.42 - 23.03 | - | -122.60 (32601.70- 32479.10) | -793.00 (105.75-137.47 = 31.72) 32600PE 10:52:00 | 2773.75 (113.7-2.75 = -110.95) 32600CE | | |

| | Expiry: 21 JAN 2021, Net Profit: 3892, Average Day Profit: 778 | | | | | | | | | | | | |
|---------|--|--------|--------------------|-------------------|--------------|-----------------------------|------------------|--------------------------|-----------------------------|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>①</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |

| ✓ | <u>▲</u> 15 Jan 2021 (Fri) | -1297 | 729/-3924 | -10.85 ↓ (-0.03%) | 23.7 - 24.04 | - | -90.50 (32309.05- 32218.55) | -3242.25 (432.3-561.99 = 129.69) 32300PE 11:29:00 | 1945.00 (456.55-378.75 = -77.80) 32300CE |
|----------|----------------------------|-------|------------|-----------------------------|------------------|-------------------|------------------------------------|--|--|
| ~ | 18 Jan 2021 (Mon) | 1860 | 1974/-1291 | 28.35 ↑ (0.09%) | 25.16 - 24.48 | - | -412.65 (32263.65- 31851.00) | -3109.75 (414.65-539.04 = 124.39) 32300PE 11:35:00 | 4970.00 (385.65-186.85 = -198.80) 32300CE |
| ▽ | 19 Jan 2021 (Tue) | 3354 | 3493/0 | 271.15 ↑ (0.85%) | 23.86 - 23.03 | - | 475.85 (31970.15- 32446.00) | 5812.50 (324.6-92.1 = -232.50) 32000PE | -2457.75 (327.7-426.01 = 98.31) 32000CE 12:32:00 |
| ✓ | ≥ 20 Jan 2021 (Wed) | 1484 | 1975/-1863 | -35.9 ↓ (-0.11%) | 22.74 - 21.64 | - | 105.75 (32454.05- 32559.80) | 2837.50 (235.15-121.65 = -113.50) 32500PE | -1353.00 (180.4-234.52 = 54.12) 32500CE 10:53:00 |
| ✓ | ≥ 21 Jan 2021 (Thu) | -1509 | 1613/-1509 | 189.1 ↑ (0.58%) | 20.84 - 21.54 | Day Open > PDH | -284.35 (32696.50- 32412.15) | -824.75 (109.95-142.94 = 32.99) 32700PE 14:14:00 | -685.00 (91.35-118.75 = 27.40) 32700CE 12:23:00 |

| | Expiry: 28 JAN 2021, Net Profit: -5394, Average Day Profit: -1348 | | | | | | | | | | | | |
|---------|---|--------|--------------------|----------------------------------|---------------------|--------------------|------------------------------------|--|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| | 22 Jan 2021 (Fri) | 3194 | 3618/-2282 | -98.9 ↓ (-0.31%) | 21.91 - 22.26 | - | -684.00 (31924.00- 31240.00) | -2870.50 (382.75-497.57 = 114.82) 31900PE 10:23:00 | (438-195.4 = -242.60) 31900CE | | | | |
| | ≥ 25 Jan 2021 (Mon) | -1708 | 3352/-4107 | 339.9 ↑ (1.09%) | 23.4 - 23.12 | nal use | -80.65 (31264.70- 31184.05) | | -2588.50 (345.15-448.69 = 103.54) 31300CE 10:05:00 | | | | |
| | ≥ 27 Jan 2021 (Wed) | -4145 | 2227/-4145(| 1 √37.85 ↑ (0.12%) | 24.06 - 24.3 | - | -582.55 (30907.65- 30325.10) | -2076.50 (276.85-359.91 = 83.06) 30900PE 12:38:00 | -2069.25 (275.9-358.67 = 82.77) 30900CE 11:13:00 | | | | |
| | △ 728 Vem 2021 (Thu) | -2735 | 1171/-2734 | -472.25 ↓ (-1.56%) | 24.12 - 24.82 | Day Open < PDL | 83.30 (29933.85- 30017.15) | -1268.75 (169.15-219.9 = 50.75) 29900PE 13:02:00 | -1466.75 (195.55-254.22 = 58.67) 29900CE 10:16:00 | | | | |

| | Expiry: 4 FEB 2021, Net Profit: 12486, Average Day Profit: 2497 | | | | | | | | | | | | |
|----------|---|--------|--------------------|---------------------------|------------------|----------------------|------------------------------------|--|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | 29 Jan 2021 (Fri) | -376 | 2203/-2462 | 342.35 ↑ (1.13%) | 24.7 - 24.95 | Day Open > PDH | 381.45 (30472.15- 30853.60) | 4407.50 (635-458.7 = -176.30) 30500PE | -4784.00 (637.85-829.21 = 191.36) 30500CE 14:15:00 | | | | |
| | 1 Feb 2021 (Mon) | 9944 | 10135/-2512 | 410.85 ↑ (1.34%) | 25.05 - 22.87 | - | 1954.40 (31020.15- 32974.55) | 14497.50 (622-42.1 = -579.90) 31000PE | -4552.75 (607.05-789.16 = 182.11) 31000CE 11:01:00 | | | | |
| ✓ | 2 Feb 2021 (Tue) | 1808 | 4778/-2371 | 500 ↑ (1.51%) | 23.54 - 23.39 | Day Open > PDH | -270.80 (34510.40- 34239.60) | -3907.50 (521-677.3 = 156.30) 34500PE 10:15:00 | 5716.25 (533.05-304.4 = -228.65) 34500CE | | | | |
| ~ | △ 3 Feb 2021 (Wed) | 3692 | 4325/-473 | 287.7 ↑ (0.84%) | 23.65 - 24 | - | 381.10 (34398.40- 34779.50) | 6242.50 (375-125.3 = -249.70) 34400PE | -2550.00 (340-442 = 102.00) 34400CE 10:30:00 | | | | |

917.90 -1500.00 -1082.00 **-**209.55**↓** 23.23 -**~** ▲ 4 Feb 2021 (Thu) -2582 231/-2582 (34373.35-(200-260 = 60.00)(144.25-187.53 = 43.28)(-0.6%)23.17 35291.25) 34400PE 10:05:00 34400CE 11:02:00

| | Expiry: 11 FEB 2021, Net Profit: 12835, Average Day Profit: 2567 | | | | | | | | | | | | |
|----------|--|--------|--------------------|-----------------------------|---------------------|--------------------|------------------------------------|---|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| | <u>►</u> 5 Feb 2021 (Fri) | 3382 | 4235/-4037 | 290.15 ↑ (0.82%) | 23.59 - 23.49 | Day Open > PDH | -718.60 (36388.25- 35669.65) | -5871.50 (782.85-1017.71 = 234.86) 36400PE 10:55:00 | 9253.75 (711.75-341.6 = -370.15) 36400CE | | | | |
| ✓ | 8 Feb 2021 (Mon) | 613 | 1593/-2845 | 419.35 ↑ (1.18%) | 24 - 23.97 | - | -315.70 (36289.30- 35973.60) | -4531.50 (604.2-785.46 = 181.26) 36300PE 12:17:00 | 5145.00 (545.25-339.45 = -205.80) 36300CE | | | | |
| ~ | 9 Feb 2021 (Tue) | 2858 | 4875/-219 | 75.15 ↑ (0.21%) | 23.77 - 23.97 | - | 466.40 (35761.40- 36227.80) | 5848.75 (487.95-254 = -233.95) 35800PE | -2990.75 (398.75-518.38 = 119.63) 35800CE 10:28:00 | | | | |
| ✓ | 10 Feb 2021 (Wed) | 2711 | 3073/-106 | -14.15 ↓ (-0.04%) | 24.58 - 24.36 | - | -413.95 (35963.95- 35550.00) | -3047.00 (406.25-528.13 = 121.88) 36000PE 13:43:00 | 5758.75 (336.8-106.45 = -230.35) 36000CE | | | | |
| | 11 Feb 2021 (Thu) | 3271 | 3465/-1045 | -95.85 ↓ (-0.27%) | 23.78 - 23.17 | - | -162.90 (35938.80- 35775.90) | -1332.75 (177.7-231.01 = 53.31) 35900PE 11:00:00 | 4603.75 (212.55-28.4 = -184.15) 35900CE | | | | |
| | | | | | | | 0 | at share | | | | | |

| | | | Expiry: 18 | FEB 2021, N | let Profit | :: 5581, Avera | age Day Prof | fit: 1116 | | | | |
|----------|-------------------------|--------------|--------------------|-----------------------------|---------------------|----------------------|------------------------------------|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | Pindia VIX | BN Prev Day H/L 1 | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | Date 12 Feb 2020 (Fri) | nen' -313 | 990/-2083 | -15.5 ↓ (-0.04%) | 22.61 - 22.11 | - | 292.05 (35808.65- 36100.70) | 3451.25 (493.2-355.15 = -138.05) 35800PE | -3765.00 (502-652.6 = 150.60) 35800CE 10:45:00 | | | |
| ~ | 15 Feb 2021 (Mon) | 1122 | 1311/-1626 | 392.5 ↑ (1.09%) | 21.87 - 21.59 | Day Open > PDH | 469.10 (36731.55- 37200.65) | 4322.50 (396.85-223.95 = -172.90) 36700PE | -3199.75 (426.65-554.64 = 127.99) 36700CE 12:39:00 | | | |
| ✓ | 16 Feb 2021 (Tue) | 1425 | 4227/0 | 186.35 ↑ (0.5%) | 21.7 - 21.84 | Day Open > PDH | -264.70 (37345.00- 37080.30) | -3244.75 (432.65-562.44 = 129.79) 37300PE 12:36:00 | 4670.00 (480-293.2 = -186.80) 37300CE | | | |
| ✓ | 17 Feb 2021 (Wed) | 1167 | 2938/-2087 | -56.45 ↓ (-0.15%) | 21.51 - 21.54 | - | 109.90 (36869.30- 36979.20) | 3428.75 (327.95-190.8 = -137.15) 36900PE | -2260.75 (301.45-391.88 = 90.43) 36900CE 10:17:00 | | | |
| ✓ | 18 Feb 2021 (Thu) | 2180 | 2184/-326 | 177.8 ↑ (0.48%) | 21.49 - 21.57 | - | -300.25 (36859.80- 36559.55) | -1471.50 (196.2-255.06 = 58.86) 36900PE 11:35:00 | 3652.50 (147.65-1.55 = -146.10) 36900CE | | | |

| | Expiry: 25 FEB 2021, Net Profit: -8583, Average Day Profit: -2145 | | | | | | | | | | | |
|---------|---|--------|--------------------|-------------------|--------------------------|----------------------------|----------------|-----------------------------|--------------------------|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX <u>①</u> | BN Prev Day H/L <u></u> | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |

| ~ | 19 Feb 2021 (Fri) | -7609 | 401/-7608 | -215.45 ↓ (-0.59%) | 21.76 - 22.4 | - | -637.85 (36370.90- 35733.05) | -3988.50 (531.8-691.34 = 159.54) 36400PE 14:01:00 | -3620.75 (482.75-627.58 = 144.83) 36400CE 10:15:00 |
|----------|---------------------|-------|------------|------------------------------|------------------|-------------------|------------------------------------|---|--|
| ~ | ≥ 22 Feb 2021 (Mon) | 1545 | 4062/-1048 | 32.7 ↑ (0.09%) | 23.25 - 25.14 | - | -365.95 (35840.80- 35474.85) | -3418.50 (455.8-592.54 = 136.74) 35800PE 11:26:00 | 4963.75 (479.55-281 = -198.55) 35800CE |
| ~ | ≥ 23 Feb 2021 (Tue) | -6059 | 2243/-6058 | 283.35 ↑ (0.8%) | 25.27 - 24.98 | - | -102.15 (35275.50- 35173.35) | -3144.75 (419.3-545.09 = 125.79) 35300PE 11:46:00 | -2914.25 (388.55-505.12 = 116.57) 35300CE 10:31:00 |
| ~ | ≥ 25 Feb 2021 (Thu) | 3540 | 3563/-2169 | 1646.2 ↑ (4.69%) | 23.26 - 22.88 | Day Open > PDH | -378.65 (37057.50- 36678.85) | -1807.25 (240.95-313.24 = 72.29) 37100PE 10:15:00 | 5347.50 (217-3.1 = -213.90) 37100CE |

| | Expiry: 4 MAR 2021, Net Profit: 8385, Average Day Profit: 1677 | | | | | | | | | | | | |
|----------|--|--------|--------------------|------------------------------|------------------|----------------------|------------------------------------|--|---|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | △ 26 Feb 2021 (Fri) | 69 | 2095/-2347 | -742.35 ↓ (-2.03%) | 24.8 - 27.24 | Day Open < PDL | -414.15 (35593.45- 35179.30) | -5090.25 (678.7-882.31 = 203.61) 35600PE 10:26:00 | 5160.00 (666.6-460.2 = -206.40) 35600CE | | | | |
| | 1 Mar 2021 (Mon) | -709 | 1892/-4468 | 570.65 ↑ (1.64%) | 26.59 - 25.92 | - | -188.35 (35352.50- 35164.15) | -4606.00 (614.15-798.39 = 184.24) 35400PE 12:29:00 | 3896.25 (555.7-399.85 = -155.85) 35400CE | | | | |
| | △ 2 Mar 2021 (Tue) | 1589 | 2391/-1742 | 162.15 ↑ (0.46%) | 24.39 - 23.98 | nal use | -358.90 (35575.05- 35216.15) | -3500.25 (466.7-606.71 = 140.01) 35600PE 10:51:00 | 5090.00 (419.6-216 = -203.60) 35600CE | | | | |
| | 3 Mar 2021 (Wed) | 3707 | 4161/-1064 (| 1√334.75↑ (0.95%) | 22.36 - 22.24 | Day Open > PDH | 489.75 (35850.80- 36340.55) | 5957.50 (334.45-96.15 = -238.30) 35900PE | -2250.00 (300-390 = 90.00) 35900CE 10:39:00 | | | | |
| | Mer 2021 (Thu) | 3729 | 3797/-134 | -792.4 ↓ (-2.18%) | 23.6 - 23.66 | - | 310.50 (35605.00- 35915.50) | 5263.75 (217-6.45 = -210.55) 35600PE | -1534.25 (204.55-265.92 = 61.37) 35600CE 11:10:00 | | | | |

| | Expiry: 10 MAR 2021, Net Profit: 5805, Average Day Profit: 1451 | | | | | | | | | | | | |
|----------|---|--------|--------------------|---------------------------|------------------|----------------------|------------------------------------|--|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | <u>► 5 Mar 2021 (Fri)</u> | 394 | 3542/-530 | -344 ◆ (-0.96%) | 25.56 - 25.88 | Day Open < PDL | -351.85 (35463.95- 35112.10) | -5508.50 (734.45-954.79 = 220.34) 35500PE 14:05:00 | 5902.50 (679-442.9 = -236.10) 35500CE | | | | |
| ✓ | ► 8 Mar 2021 (Mon) | 2575 | 4251/-800 | 234.3 ↑ (0.67%) | 24.69 - 24.45 | - | -376.45 (35748.65- 35372.20) | -3350.25 (446.7-580.71 = 134.01) 35700PE 10:39:00 | 5926.25 (531-293.95 = -237.05) 35700CE | | | | |
| ✓ | <u>►</u> 9 Mar 2021 (Tue) | -295 | 1009/-4374 | 430.15 ↑ (1.22%) | 23.5 - 22.74 | - | 43.65 (35752.95- 35796.60) | 2121.25 (341-256.15 = -84.85) 35800PE | -2417.25 (322.3-418.99 = 96.69) 35800CE 11:35:00 | | | | |
| ~ | ▲ 10 Mar 2021 (Wed) | 3131 | 3240/-601 | 246.6 ↑ (0.69%) | 21.58 - 20.86 | Day Open > PDH | -123.50 (36005.45- 35881.95) | -1192.50 (159-206.7 = 47.70) 36000PE 10:43:00 | 4323.75 (188.65-15.7 = -172.95) 36000CE | | | | |

| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX <u>①</u> | BN Prev Day H/L <u>0</u> | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
|----------|---------------------|--------|--------------------|-------------------------------|--------------------------|-----------------------------|-------------------------------------|--|---|
| ~ | 12 Mar 2021 (Fri) | 5699 | 5944/-429 | 559.05 ↑ (1.56%) | 20.2 - 22.28 | Day Open > PDH | -1038.25 (36348.75- 35310.50) | -3849.50 (513.25-667.23 = 153.98) 36300PE 12:22:00 | 9548.75 (616.75-234.8 = -381.95) 36300CE |
| ~ | 15 Mar 2021 (Mon) | -3174 | 2340/-3567 | 47.6 ↑ (0.13%) | 22.41 - 21.36 | - | 30.20 (34920.00- 34950.20) | -3996.50 (532.85-692.71 = 159.86) 34900PE 10:59:00 | 822.50 (568.8-535.9 = -32.90) 34900CE |
| ~ | 16 Mar 2021 (Tue) | -6171 | 948/-6171 | 169.45 ↑ (0.48%) | 20.48 - 20.16 | - | -183.05 (35093.60- 34910.55) | -3093.00 (412.4-536.12 = 123.72) 35100PE 13:15:00 | -3078.75 (410.5-533.65 = 123.15) 35100CE 10:30:00 |
| ~ | ▲ 17 Mar 2021 (Wed) | -2550 | 2253/-3809 | 100.45 ↑ (0.29%) | 20.07 - 19.88 | - | -192.10 (34687.50- 34495.40) | 33.75 (338-336.65 = -1.35) 34700PE | -2584.50 (344.6-447.98 = 103.38) 34700CE 11:25:00 |
| ~ | 18 Mar 2021 (Thu) | 2737 | 2741/-184 | 348.25 ↑ (1.02%) | 19.39 - 20.33 | - | -870.85 (34670.40- 33799.55) | -1326.50 (176.85-229.91 = 53.06) 34700PE 10:26:00 | 4063.75 (163.4-0.85 = -162.55) 34700CE |

| | Expiry: 25 MAR 2021, Net Profit: 7564, Average Day Profit: 1512 | | | | | | | | | | | | |
|----------|---|--------------------------|--------------------|-----------------------------|---------------------|--------------------|------------------------------------|--|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| | 19 Mar 2021 (Fri) | 1382 | 2076/-7885 | -266.4 ↓ (-0.79%) | 21.25 - 20.04 | Day Open | 440.75 (33712.50- 34153.25) | 6505.00 (646.55-386.35 = -260.20) 33700PE | -5122.75 (683.05-887.96 = 204.91) 33700CE 11:05:00 | | | | |
| ~ | 22 Mar 2021 (Mon) 23 Mar 2021 (Tue) | 2719 nen ^t | 377710 | 73.2 ↓ (-0.21%) | 20.5 - 20.72 | - | -537.50 (34038.90- 33501.40) | -3882.50 (517.65-672.95 = 155.30) 34000PE 12:19:00 | 6602.50 (571.4-307.3 = -264.10) 34000CE | | | | |
| ✓ | 23 Mar 2021 (Tue) | 2976 | 3394/-6709 | 144.5 ↑ (0.43%) | 21.16 - 20.64 | - | 453.35 (33887.60- 34340.95) | 6560.00 (474.95-212.55 = -262.40) 33900PE | -3583.50 (477.8-621.14 = 143.34) 33900CE 10:54:00 | | | | |
| ~ | △ 24 Mar 2021 (Wed) | 3838 | 4009/-864 | -289.7 ↓ (-0.85%) | 20.96 - 22.54 | - | -544.85 (33818.85- 33274.00) | -2481.50 (330.85-430.11 = 99.26) 33800PE 10:19:00 | 6320.00 (357.8-105 = -252.80) 33800CE | | | | |
| ~ | ≥ 25 Mar 2021 (Thu) | -3351 | 3004/-3351 | 127.5 ↑ (0.38%) | 22.57 - 22.28 | - | 496.45 (32956.70- 33453.15) | -1811.25 (241.5-313.95 = 72.45) 33000PE 11:11:00 | -1540.50 (205.4-267.02 = 61.62) 33000CE 13:43:00 | | | | |

| | Expiry: 1 APR 2021, Net Profit: 4485, Average Day Profit: 1121 | | | | | | | | | | | | |
|----------|--|--------|--------------------|------------------------|------------------|-----------------------------|-----------------------------------|---|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>1</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| | △ 26 Mar 2021 (Fri) | 3302 | 3559/-307 | 598.6 ↑ (1.81%) | 22.04 - 20.81 | Day Open > PDH | 79.85 (33251.25- 33331.10) | 2932.50 (627.15-509.85 = -117.30) 33300PE | 370.00 (629.8-615 = -14.80) 33300CE | | | | |
| ~ | 30 Mar 2021 (Tue) | 3083 | 3260/-32 | 297.7 ↑ (0.89%) | 20.24 - 20.5 | Day Open > PDH | 115.45 (33803.85- 33919.30) | 2505.00 (430-329.8 = -100.20) 33800PE | 578.75 (470-446.85 = -23.15) 33800CE | | | | |

| ~ | ▲ 31 Mar 2021 (Wed) | 827 | 1628/-2272 | -110.3 ↓ (-0.33%) | 20.64 - 20.68 | - | -166.75 (33489.25- 33322.50) | -2492.75 (332.35-432.06 = 99.71) 33500PE 10:40:00 | 3320.00 (337.8-205 = -132.80) 33500CE |
|----------|---------------------|-------|------------|-----------------------------|------------------|---|------------------------------------|---|---|
| ~ | △ 1 Apr 2021 (Thu) | -2727 | 1593/-2727 | 284.1 ↑ (0.85%) | 20.13 - 19.97 | - | 347.45 (33423.40- 33770.85) | -1223.25 (163.1-212.03 = 48.93) 33400PE 10:46:00 | -1504.25 (200.55-260.72 = 60.17) 33400CE 13:22:00 |

| | Expiry: 8 APR 2021, Net Profit: 6076, Average Day Profit: 1519 | | | | | | | | | | | |
|----------|--|--------|--------------------|------------------------------|------------------|-----------------------------|------------------------------------|--|---|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>①</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | △ 5 Apr 2021 (Mon) | -1127 | 719/-2915 | -208.85 ↓ (-0.62%) | 21.69 - 21.27 | - | -185.30 (32885.70- 32700.40) | -3803.00 (507.05-659.17 = 152.12) 32900PE 10:02:00 | 2675.00 (522.45-415.45 = -107.00) 32900CE | | | |
| ✓ | 6 Apr 2021 (Tue) | 1623 | 2506/-457 | 236.8 ↑ (0.72%) | 21.19 - 20.89 | - | -336.85 (32829.90- 32493.05) | -3239.25 (431.9-561.47 = 129.57) 32800PE 12:43:00 | 4862.50 (487.95-293.45 = -194.50) 32800CE | | | |
| ✓ | 7 Apr 2021 (Wed) | 2588 | 3374/-10 | 28.35 ↑ (0.09%) | 20.97 - 20.31 | - | 266.25 (32709.90- 32976.15) | 5747.50 (388-158.1 = -229.90) 32700PE | -3158.75 (421.15-547.5 = 126.35) 32700CE 12:05:00 | | | |
| ✓ | ► 8 Apr 2021 (Thu) | 2992 | 3003/-849 | 163 ↑ (0.49%) | 19.84 - 20.13 | - | -323.40 (33203.20- 32879.80) | -1138.50 (151.8-197.34 = 45.54) 33200PE 11:37:00 | (167.85-2.6 = -165.25) 33200CE | | | |

| | Expiry: 15 APR 2021, Net Profit: -1419, Average Day Profit: -354 | | | | | | | | | | | | |
|----------|--|---------------------------|--------------------|------------------------------|------------------|-----------------------------|------------------------------------|---|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | Date 9. Apr 2021 (Fri) | nen ^T -4621 | 558/-6533 | -145.95 ↓ (-0.45%) | 20.4 - 19.76 | Day Open < PDL | -173.85 (32660.70- 32486.85) | -653.75 (517.35-543.5 = 26.15) 32700PE | -3967.50 (529-687.7 = 158.70) 32700CE 10:10:00 | | | | |
| | 12 Apr 2021 (Mon) | 2909 | 3222/-685 | -810.15 ↓ (-2.5%) | 22.05 - 23.16 | Day Open < PDL | -605.90 (31192.60- 30586.70) | -3596.25 (479.5-623.35 = 143.85) 31200PE 11:29:00 | 6506.25 (488.75-228.5 = -260.25) 31200CE | | | | |
| ~ | 13 Apr 2021 (Tue) | 3220 | 3953/0 | 109.8 ↑ (0.36%) | 21.52 - 20.62 | - | 549.90 (31186.20- 31736.10) | 5897.50 (362.2-126.3 = -235.90) 31200PE | -2677.25 (356.95-464.04 = 107.09) 31200CE 13:48:00 | | | | |
| | 15 Apr 2021 (Thu) | -2927 | 119/-2926 | 157.5 ↑ (0.5%) | 21.07 - 20.96 | Day Open > PDH | 264.50 (31748.10- 32012.60) | -1340.75 (178.75-232.38 = 53.63) 31700PE 10:19:00 | -1587.00 (211.6-275.08 = 63.48) 31700CE 10:00:00 | | | | |

| | Expiry: 22 APR 2021, Net Profit: 10090, Average Day Profit: 2522 | | | | | | | | | | | | |
|----------|--|------|-----------|--------------------------|------------------|---|-----------------------------------|---|--|--|--|--|--|
| Include | Include Date Profit Profit/Loss Up/Down Up/Down Day H/L Day H/ | | | | | | | | | | | | |
| ~ | 16 Apr 2021 (Fri) | 1599 | 2317/-354 | 48.6 ↑ (0.15%) | 20.46 - 20.28 | - | -86.10 (32173.15- 32087.05) | -352.50 (541.75-555.85 = 14.10) 32200PE | 1952.50 (528.15-450.05 = -78.10) 32200CE | | | | |

| ~ | 19 Apr 2021 (Mon) | 1284 | 2373/-666 | -984 ↓ (-3.08%) | 22.51 - 22.69 | Day Open < PDL | 364.40 (30582.00- 30946.40) | 5121.25 (545.2-340.35 = -204.85) 30600PE | -3837.25 (511.65-665.14 = 153.49) 30600CE 13:58:00 |
|----------|-------------------|------|------------|-----------------------------|------------------|-------------------|------------------------------------|---|--|
| ~ | 20 Apr 2021 (Tue) | 3310 | 3538/-350 | 360.55 ↑ (1.16%) | 21.86 - 22.56 | Day Open > PDH | -613.55 (31589.05- 30975.50) | -2673.00 (356.4-463.32 = 106.92) 31600PE 12:20:00 | 5983.75 (339.55-100.2 = -239.35) 31600CE |
| ~ | 22 Apr 2021 (Thu) | 3897 | 3910/-1232 | -349.2 ↓ (-1.12%) | 22.95 - 23.02 | Day Open < PDL | 802.40 (30895.90- 31698.30) | 5316.25 (214.9-2.25 = -212.65) 30900PE | -1418.25 (189.1-245.83 = 56.73) 30900CE 10:26:00 |

| | Expiry: 29 APR 2021, Net Profit: 6947, Average Day Profit: 1389 | | | | | | | | | | | | |
|----------|---|--------|--------------------|----------------------------|-----------------------|-----------------------------|------------------------------------|--|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX <u>1</u> | BN Prev Day H/L <u>0</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | 23 Apr 2021 (Fri) | -4467 | 158/-5732 | -292 ◆ (-0.92%) | 22.7 - 22.61 | - | 26.80 (31624.80- 31651.60) | 177.50 (583.45-576.35 = -7.10) 31600PE | -4645.25 (619.35-805.16 = 185.81) 31600CE 10:26:00 | | | | |
| ~ | 26 Apr 2021 (Mon) | 2477 | 2772/-376 | 594.35 ↑ (1.87%) | 23.29 - 23.43 | Day Open > PDH | -246.20 (32540.45- 32294.25) | -1496.25 (516.75-576.6 = 59.85) 32500PE | 3973.75 (542.2-383.25 = -158.95) 32500CE | | | | |
| | 27 Apr 2021 (Tue) | 853 | 1668/-1008 | -46.2 ↓ (-0.14%) | 23.36 - 23.13 | - | 341.20 (32325.65- 32666.85) | 4228.75 (395.65-226.5 = -169.15) 32300PE | 3375.75 (450.1-585.13 = 135.03) 32300CE 11:51:00 | | | | |
| | 28 Apr 2021 (Wed) | 3449 | 3558/-319 | 130.15 ↑ (0.4%) | 22.7 - 22.53 | Day Open > | 645.50 (33088.30- 33733.80) | 5688.75 (302.5-74.95 = -227.55) 33100PE | -2239.50 (298.6-388.18 = 89.58) 33100CE 12:25:00 | | | | |
| | 29 Apr 2021 (Thu) | 4635 | 4653/-3703 | 178.8 ↑ (0.53%) | 22.63 - 23.31 | Day Open > PDH | 245.80 (33528.70- 33774.50) | 6638.75 (272-6.45 = -265.55) 33500PE | -2003.25 (267.1-347.23 = 80.13) 33500CE 10:04:00 | | | | |

| | 1.10 | nen | | | | | | | |
|----------|---------------------------|--------|--------------------|------------------------------|--------------------------|-----------------------------|------------------------------------|--|---|
| | This docul | | Expiry: 6 N | ЛАҮ 2021, N | et Profit: | -4250, Avera | ige Day Profi | it: -850 | |
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX <u>①</u> | BN Prev Day H/L ① | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
| ~ | △ 30 Apr 2021 (Fri) | 1742 | 3001/0 | -602.1 ↓ (-1.79%) | 23.1 - 22.74 | Day Open < PDL | -430.60 (33309.30- 32878.70) | -4672.25 (622.95-809.84 = 186.89) 33300PE 13:45:00 | 6415.00 (668.65-412.05 = -256.60) 33300CE |
| ~ | △ 3 May 2021 (Mon) | -5001 | 2243/-6534 | -413.25 ↓ (-1.26%) | 23.64 - 23.55 | Day Open < PDL | 86.80 (32341.05- 32427.85) | -3882.75 (517.7-673.01 = 155.31) 32300PE 13:21:00 | -1118.75 (570.25-615 = 44.75) 32300CE |
| ~ | ▲ 4 May 2021 (Tue) | 3032 | 3275/-1886 | 144.65 (0.45%) | 22.65 - 23.16 | Day Open > PDH | -522.80 (32778.95- 32256.15) | -3131.25 (417.5-542.75 = 125.25) 32800PE 13:15:00 | 6163.75 (426.05-179.5 = -246.55) 32800CE |
| ~ | <u>► 5 May 2021 (Wed)</u> | -5851 | 2304/-5850 | 306.75 ↑ (0.95%) | 22.81 - 22.02 | - | 217.75 (32499.20- 32716.95) | -2930.75 (390.75-507.98 = 117.23) 32500PE 10:04:00 | -2920.50 (389.4-506.22 = 116.82) 32500CE 13:00:00 |
| ~ | 6 May 2021 (Thu) | 1828 | 2134/-1696 | 117.05 ↑ (0.36%) | 21.81 - 21.74 | Day Open > PDH | 41.95 (32772.20- 32814.15) | -1632.00 (217.6-282.88 = 65.28) 32800PE 10:17:00 | 3460.00 (182.8-44.4 = -138.40) 32800CE |

| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX <u>①</u> | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
|----------|--------------------|--------|--------------------|-------------------------------|--------------------------|-----------------------------|------------------------------------|---|--|
| ~ | ▲ 7 May 2021 (Fri) | -981 | 877/-1297 | 213.85 ↑ (0.65%) | 21.35 - 20.78 | Day Open > PDH | -154.00 (33101.45- 32947.45) | -3716.25 (495.5-644.15 = 148.65) 33100PE 12:16:00 | 2735.00 (531.8-422.4 = -109.40) 33100CE |
| ✓ | 10 May 2021 (Mon) | -283 | 1153/-1238 | 270.8 ↑ (0.82%) | 20.78 - 20.18 | - | 61.75 (33060.15- 33121.90) | 2595.00 (405.6-301.8 = -103.80) 33100PE | -2879.00 (383.85-499.01 = 115.16) 33100CE 10:34:00 |
| ✓ | 11 May 2021 (Tue) | -85 | 1490/-2911 | -501.45 ↓ (-1.51%) | 20.01 - 19.8 | Day Open < PDL | 53.55 (32817.60- 32871.15) | 1860.00 (248.05-173.65 = -74.40) 32800PE | -1945.50 (259.4-337.22 = 77.82) 32800CE 10:24:00 |
| ~ | 12 May 2021 (Wed) | 1912 | 1914/-1044 | -154.55 ↓ (-0.47%) | 20.11 - 20.15 | - | -182.50 (32650.95- 32468.45) | -1322.00 (176.25-229.13 = 52.88) 32700PE 10:21:00 | 3235.00 (131.45-2.05 = -129.40) 32700CE |

| | Expiry: 20 MAY 2021, Net Profit: 6063, Average Day Profit: 1212 | | | | | | | | | | | | |
|----------|---|--------------|--------------------|--------------------------------|------------------|-----------------------------|------------------------------------|---|---|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | 14 May 2021 (Fri) | 23 | 1170/-1460 | 42.85 ↑ (0.13%) | 20.15 - 19.91 | - | -254.65 (32502.40- 32247.75) | -3245.25 (432.7-562.51 = 129.81) 32500PE 11:37:00 | 3268.75 (468.3-337.55 = -130.75) 32500CE | | | | |
| | ▲ 17 May 2021 (Mon) | 3266 | 3381/-1068 | 268.3 ↑ (0.83%) | 19.74 - 20.3 | nal-use | 724.25 (32682.75- 33407.00) | 5943.75 (370.35-132.6 = -237.75) 32700PE | -2676.75 (356.9-463.97 = 107.07) 32700CE 10:10:00 | | | | |
| ~ | 18 May 2021 (Tue) | -724 nent | 802/-3919 | 43 3.85 ↑ (1.3%) | 18.92 - 19.09 | Day Open > PDH | -56.05 (33947.90- 33891.85) | -2216.75 (295.55-384.22 = 88.67) 33900PE 10:09:00 | 1492.50 (373.15-313.45 = -59.70) 33900CE | | | | |
| ✓ | 19 May 2021 (Wed) | 705 | 2369/-596 | -205.3 ↓ (-0.61%) | 19.5 - 19.24 | Day Open < PDL | -89.20 (33892.80- 33803.60) | -1997.25 (266.3-346.19 = 79.89) 33900PE 10:32:00 | 2702.50 (266.15-158.05 = -108.10) 33900CE | | | | |
| | △ 20 May 2021 (Thu) | 2793 | 2805/0 | 7.35 ↑ (0.02%) | 19.3 - 19.73 | - | -355.70 (33716.75- 33361.05) | -985.50 (131.4-170.82 = 39.42) 33700PE 13:15:00 | 3778.75 (153.3-2.15 = -151.15) 33700CE | | | | |

| | Expiry: 27 MAY 2021, Net Profit: 2249, Average Day Profit: 449 | | | | | | | | | | | | |
|----------|--|--------|--------------------|-------------------------|---------------------|--------------------|------------------------------------|--|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | △ 21 May 2021 (Fri) | 2255 | 2546/-723 | 225.25 ↑ (0.68%) | 19.01 - 19.1 | - | 548.45 (33959.75- 34508.20) | 5861.25 (451.55-217.1 = -234.45) 34000PE | -3605.75 (480.75-624.98 = 144.23) 34000CE 14:16:00 | | | | |
| ~ | △ 24 May 2021 (Mon) | -6346 | 0/-6346 | 262.4 ↑ (0.76%) | 19.45 - 19.15 | Day Open > PDH | 405.90 (34775.55- 35181.45) | -3069.25 (409.25-532.02 = 122.77) 34800PE 10:02:00 | -3277.50 (437-568.1 = 131.10) 34800CE 14:40:00 | | | | |
| ~ | ≥ 25 May 2021 (Tue) | 2030 | 3161/-1842 | 151.4 ↑ (0.43%) | 18.83 - 18.84 | - | -202.20 (34745.45- 34543.25) | -2030.75 (270.75-351.98 = 81.23) 34700PE 11:15:00 | 4061.25 (417-254.55 = -162.45) 34700CE | | | | |

| ~ | △ 26 May 2021 (Wed) | 1493 | 1889/-460 | 95.15 ↑ (0.27%) | 18.67 - 20.94 | - | 187.30 (34572.90- 34760.20) | 3471.25 (258.7-119.85 = -138.85) 34600PE | -1978.25 (263.75-342.88 = 79.13) 34600CE 10:25:00 |
|---|---------------------|------|-----------|---------------------------|---------------------|---|-----------------------------------|--|---|
| ~ | ≥ 27 May 2021 (Thu) | 2817 | 2841/0 | -20 ◆ (-0.06%) | 18.72 - 20.1 | - | 312.30 (34587.20- 34899.50) | 3973.75 (163.1-4.15 = -158.95) 34600PE | -1155.75 (154.1-200.33 = 46.23) 34600CE 11:27:00 |

| | Expiry: 3 JUN 2021, Net Profit: 5670, Average Day Profit: 1134 | | | | | | | | | | | | |
|----------|--|--------|--------------------|----------------------------|------------------|-----------------------------|------------------------------------|--|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ✓ | 28 May 2021 (Fri) | 2103 | 2551/0 | 250.6 ↑ (0.71%) | 17.6 - 17.42 | Day Open > PDH | -191.20 (35235.10- 35043.90) | -1480.00 (459.9-519.1 = 59.20) 35200PE | 3583.75 (573.45-430.1 = -143.35) 35200CE | | | | |
| ~ | ▲ 31 May 2021 (Mon) | 276 | 1519/-614 | -44 ↓ (-0.13%) | 16.99 - 16.8 | - | 229.15 (35219.00- 35448.15) | 3422.50 (387.05-250.15 = -136.90) 35200PE | -3145.75 (419.45-545.28 = 125.83) 35200CE 14:05:00 | | | | |
| ✓ | ▲ 1 Jun 2021 (Tue) | 1106 | 1827/-1412 | 113.1 ↑ (0.32%) | 16.7 - 17.5 | Day Open > PDH | -201.10 (35535.35- 35334.25) | -2198.00 (293.05-380.97 = 87.92) 35500PE 10:15:00 | 3305.00 (348.5-216.3 = -132.20) 35500CE | | | | |
| ~ | △ 2 Jun 2021 (Wed) | 771 | 2372/0 | -65.6 ↓ (-0.19%) | 16.52 - 17.21 | - | 199.00 (35137.35- 35336.35) | 2792.50 (201.75-90.05 = -111.70) 35100PEN 2416.25 (114.4-17.75 = -96.65) | (269.45-350.29 = 80.84) 35100CE 14:54:00 | | | | |
| ✓ | △ 3 Jun 2021 (Thu) | 1414 | 1948/0 | 162.7 ↑ (0.46%) | 15.55 - 15.51 | Day Open > | 94.90 (35511.15- 35606.05) | 2416.25 (114.4-17.75 = -96.65) 35500PE | -1002.00 (133.6-173.68 = 40.08) 35500CE 13:51:00 | | | | |

| | Expiry: 10 JUN 2021, Net Profit: 5258, Average Day Profit: 1051 | | | | | | | | | | | | |
|----------|---|--------|--------------------|-------------------------------|------------------|-----------------------------|------------------------------------|--|---|--|--|--|--|
| Include | This Date OCUI | Profit | Max Profit/Loss | BN Gap Up/Down <u>①</u> | India VIX | BN Prev Day H/L <u>①</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | | |
| ~ | ▲ 4 Jun 2021 (Fri) | 1800 | 2808/-485 | 8.85 ↑ (0.02%) | 16.19 - 15.85 | - | -350.45 (35632.85- 35282.40) | -3200.50 (426.75-554.77 = 128.02) 35600PE 13:25:00 | 5001.25 (515.05-315 = -200.05) 35600CE | | | | |
| ✓ | ▲ 7 Jun 2021 (Mon) | 871 | 1716/-36 | 169.15 ↑ (0.48%) | 15.07 - 15.85 | - | 46.25 (35444.10- 35490.35) | 1118.75 (271.5-226.75 = -44.75) 35400PE | -247.50 (384.5-394.4 = 9.90) 35400CE | | | | |
| ✓ | ▲ 8 Jun 2021 (Tue) | 2617 | 2726/-135 | -9.85 ↓ (-0.03%) | 15.07 - 15.27 | - | 37.95 (35104.35- 35142.30) | 1901.25 (258.4-182.35 = -76.05) 35100PE | 716.25 (308-279.35 = -28.65) 35100CE | | | | |
| ✓ | 9 Jun 2021 (Wed) | 1956 | 2062/-569 | 28.95 ↑ (0.08%) | 14.76 - 14.98 | - | -582.30 (35350.20- 34767.90) | -1545.00 (206-267.8 = 61.80) 35400PE 12:53:00 | 3501.25 (174.3-34.25 = -140.05) 35400CE | | | | |
| ✓ | 10 Jun 2021 (Thu) | -1986 | 477/-1986 | 103.1 ↑ (0.3%) | 15.05 - 15.01 | - | 169.60 (34889.05- 35058.65) | -1002.50 (133.65-173.75 = 40.10) 34900PE 10:03:00 | -984.00 (131.2-170.56 = 39.36) 34900CE 13:19:00 | | | | |

Expiry: 17 JUN 2021, Net Profit: 7403, Average Day Profit: 1480

| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>0</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
|---------|---------------------|--------|--------------------|------------------------------|------------------|-----------------------------|------------------------------------|---|---|
| ~ | 11 Jun 2021 (Fri) | 316 | 1857/-578 | 193.45 ↑ (0.55%) | 14.46 - 13.98 | Day Open > PDH | -184.30 (35244.45- 35060.15) | -2545.50 (339.4-441.22 = 101.82) 35200PE 11:15:00 | 2862.50 (440.55-326.05 = -114.50) 35200CE |
| ~ | ▲ 14 Jun 2021 (Mon) | 1834 | 2283/-54 | -110.85 ↓ (-0.32%) | 14.6 - 14.8 | - | 278.20 (34676.75- 34954.95) | 4300.00 (324-152 = -172.00) 34700PE | -2465.75 (328.75-427.38 = 98.63) 34700CE 13:23:00 |
| ~ | 15 Jun 2021 (Tue) | 1226 | 1414/-94 | 87.45 ↑ (0.25%) | 14.43 - 14.61 | Day Open > PDH | 13.35 (35231.55- 35244.90) | 905.00 (229-192.8 = -36.20) 35200PE | 321.25 (263.15-250.3 = -12.85) 35200CE |
| ~ | 16 Jun 2021 (Wed) | 1683 | 2159/-361 | -51.5 ↓ (-0.15%) | 14.72 - 14.66 | - | -203.10 (35235.60- 35032.50) | -1323.75 (176.5-229.45 = 52.95) 35200PE 10:30:00 | 3007.50 (240.4-120.1 = -120.30) 35200CE |
| ~ | ▲ 17 Jun 2021 (Thu) | 2344 | 2358/-811 | -383.7 ↓ (-1.1%) | 15.14 - 15.57 | Day Open < PDL | -210.50 (34805.20- 34594.70) | -909.00 (121.2-157.56 = 36.36) 34800PE 12:03:00 | 3253.75 (132.2-2.05 = -130.15) 34800CE |

| | Expiry: 24 JUN 2021, Net Profit: 904, Average Day Profit: 180 | | | | | | | | | | | |
|----------|---|--------|--------------------|-----------------------------------|---------------------|--------------------|------------------------------------|--|--|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L | Spot Change | -3012.25 (401 65-522 14 = 120 49) | (2) BN Sell 1 Lot ATM CE | | | |
| ~ | 18 Jun 2021 (Fri) | -3807 | 1057/-5127 | 129.75 ↑ (0.37%) | 15.81 - 14.99 | nal use | 215.55 (34285.40- 34500.95) | -3012.25 (401.65-522.14 = 120.49) 34300PE 10:56:00 | -795.00 (455.1-486.9 = 31.80) 34300CE | | | |
| | △ 21 Jun 2021 (Mon) | 3855 | 4031/-1078 | 1 -448.55 ↓ (-1.3%) | 16.01 - 15.24 | - | 610.05 (34197.05- 34807.10) | 6467.50 (361-102.3 = -258.70) 34200PE | -2612.00 (348.25-452.73 = 104.48) 34200CE 10:30:00 | | | |
| ~ | △ Taplum 2021 (Tue) | 1340 | 1511/-1101 | 213.6 ↑ (0.61%) | 14.62 - 14.7 | Day Open > PDH | -355.15 (35166.80- 34811.65) | -1964.25 (261.9-340.47 = 78.57) 35200PE 12:20:00 | 3305.00 (241.95-109.75 = -132.20) 35200CE | | | |
| ~ | ≥ 23 Jun 2021 (Wed) | 1453 | 1714/-2920 | 166.85 ↑ (0.48%) | 14.95 - 15.35 | - | -138.90 (34744.15- 34605.25) | -1338.00 (178.4-231.92 = 53.52) 34700PE 10:15:00 | 2791.25 (252.05-140.4 = -111.65) 34700CE | | | |
| ✓ | 24 Jun 2021 (Thu) | -1937 | 582/-1937 | 113.7 ↑ (0.33%) | 15.13 - 15.28 | - | 113.50 (34775.15- 34888.65) | -1054.50 (140.6-182.78 = 42.18) 34800PE 11:32:00 | -883.25 (117.75-153.08 = 35.33) 34800CE 13:16:00 | | | |

| Expiry: 1 JUL 2021, Net Profit: -2228, Average Day Profit: -445 | | | | | | | | | | | |
|---|----------------------------|--------|--------------------|-------------------------|-----------------|----------------------|-----------------------------------|---|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L ① | Spot Change | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | |
| ✓ | <u>▲</u> 25 Jun 2021 (Fri) | -41 | 769/-846 | 89.65 ↑ (0.26%) | 14.82 - 13.5 | - | 348.85 (35035.95- 35384.80) | 3112.50 (313.25-188.75 = -124.50) 35000PE | -3154.25 (420.55-546.72 = 126.17) 35000CE 13:29:00 | | |
| ~ | ≥ 28 Jun 2021 (Mon) | 900 | 1299/0 | 123.55 ↑ (0.35%) | 13.53 - 13.4 | - | 6.40 (35346.00- 35352.40) | 326.25 (270.7-257.65 = -13.05) 35300PE | 573.75 (357.8-334.85 = -22.95) 35300CE | | |

| ~ | 29 Jun 2021 (Tue) | 1293 | 1724/0 | -39 ↓ (-0.11%) | 13.29 - 13.14 | - | -142.05 (35117.10- 34975.05) | -1617.50 (215.65-280.35 = 64.70) 35100PE 14:01:00 | 2911.25 (294.15-177.7 = -116.45) 35100CE |
|---|---------------------------|-------|------------|---------------------------|------------------|---|------------------------------------|---|---|
| ~ | △ 30 Jun 2021 (Wed) | -2805 | 1025/-2804 | -8.4 ♥ (-0.02%) | 12.8 - 12.93 | - | -143.50 (34990.90- 34847.40) | -1352.75 (180.35-234.46 = 54.11) 35000PE 14:41:00 | -1452.50 (193.65-251.75 = 58.10) 35000CE 10:42:00 |
| ~ | <u>►</u> 1 Jul 2021 (Thu) | -1575 | 764/-1575 | 93.8 ↑ (0.27%) | 12.92 - 12.92 | - | -105.65 (34819.15- 34713.50) | -733.25 (97.75-127.08 = 29.33) 34800PE 10:13:00 | -842.25 (112.3-145.99 = 33.69) 34800CE 13:25:00 |

| | Expiry: 8 JUL 2021, Net Profit: 8000, Average Day Profit: 1600 | | | | | | | | | | | |
|----------|--|--------|--------------------|-------------------------------|------------------|----------------------------|------------------------------------|--|---|--|--|--|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u></u> | Spot Change 19 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE | | | |
| | △ 2 Jul 2021 (Fri) | 1581 | 1705/-43 | 44.1 ↑ (0.13%) | 12.79 - 12.16 | - | 35.00 (34742.60- 34777.60) | 1273.75 (288.6-237.65 = -50.95) 34700PE | 307.50 (344-331.7 = -12.30) 34700CE | | | |
| ~ | <u>▲</u> 5 Jul 2021 (Mon) | 1156 | 1256/0 | 201.05 ↑ (0.58%) | 12.42 - 12.03 | Day Open > PDH | 103.65 (35098.05- 35201.70) | 1918.75 (235.1-158.35 = -76.75) 35100PE | -762.50 (240-270.5 = 30.50) 35100CE | | | |
| ~ | 6 Jul 2021 (Tue) | 1385 | 1634/-11 | -38.4 ↓ (-0.11%) | 11.95 - 12.23 | - | 244.55 (35470.55- 35715.10) | 2633.75 (214.3-108.95 = -105.35) 35500PE | -1248.25 (166.45-216.38 = 49.93) 35500CE 11:09:00 | | | |
| ~ | 7 Jul 2021 (Wed) | 1230 | 1399/0 | -28.55 ↓ (-0.08%) | 12.49 - 12.23 | nal use | 63.60 (35625.35- 35688.95) | 1301.25 (160.25-108.2 = -52.05) 35600PE | -71.25 (183.6-186.45 = 2.85) 35600CE | | | |
| | ■ 8 Jul 2021 (Thu) | 2648 | 2653/-109 | +\168.05 ↓ (-0.47%) | 12.61 - 13.7 | - | -496.00 (35733.65- 35237.65) | -620.25 (82.7-107.51 = 24.81) 35700PE 11:45:00 | 3268.75 (131.8-1.05 = -130.75) 35700CE | | | |
| | Jacur | Me. | , | | | | | | 1 | | | |

| | This docu | | Expiry: 15 | JUL 2021, N | et Profit: | : 6480, Avera | ge Day Profi | t: 1296 | |
|----------|-------------------|--------|--------------------|------------------------------|------------------|-----------------------------|------------------------------------|---|---|
| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down | India VIX | BN Prev Day H/L <u>1</u> | Spot Change 1 | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
| ~ | 9 Jul 2021 (Fri) | 690 | 1362/-1705 | -110.35 ↓ (-0.31%) | 13.47 - 12.96 | - | 126.45 (34973.00- 35099.45) | 3205.00 (334-205.8 = -128.20) 35000PE | -2514.75 (335.3-435.89 = 100.59) 35000CE 10:35:00 |
| ~ | 12 Jul 2021 (Mon) | 1551 | 2122/-94 | 213.1 ↑ (0.61%) | 12.8 - 13.13 | Day Open > PDH | -195.60 (35326.40- 35130.80) | -1554.50 (207.25-269.43 = 62.18) 35300PE 13:13:00 | 3106.25 (289-164.75 = -124.25) 35300CE |
| | 13 Jul 2021 (Tue) | 695 | 860/-766 | 281.15 ↑ (0.8%) | 12.61 - 12.68 | Day Open > PDH | 278.25 (35410.80- 35689.05) | 2226.25 (181.9-92.85 = -89.05) 35400PE | -1530.50 (204.05-265.27 = 61.22) 35400CE 11:44:00 |
| | 14 Jul 2021 (Wed) | 1262 | 1539/-287 | -87.55 ↓ (-0.25%) | 12.89 - 12.67 | - | 234.35 (35468.85- 35703.20) | 2442.50 (171.15-73.45 = -97.70) 35500PE | -1179.75 (157.3-204.49 = 47.19) 35500CE 10:39:00 |
| ~ | 15 Jul 2021 (Thu) | 2282 | 2398/-495 | 89.2 ↑ (0.25%) | 12.68 - 12.55 | - | 111.80 (35762.50- 35874.30) | 2892.50 (128.65-12.95 = -115.70) 35800PE | -610.00 (81.35-105.75 = 24.40) 35800CE 10:39:00 |

| Include | Date | Profit | Max Profit/Loss | BN Gap Up/Down <u>@</u> | India VIX <u>1</u> | BN Prev Day H/L <u>①</u> | Spot Change ① | (1) BN Sell 1 Lot ATM PE | (2) BN Sell 1 Lot ATM CE |
|----------|-------------------|--------|--------------------|----------------------------|-----------------------|-----------------------------|-----------------------------------|--|---|
| ✓ | 16 Jul 2021 (Fri) | -267 | 868/-1851 | 70.3 ↑ (0.2%) | 12.13 - 11.67 | - | -53.60 (35837.70- 35784.10) | -1903.75 (253.85-330 = 76.15) 35800PE 10:05:00 | 1636.25 (331.95-266.5 = -65.45) 35800CE |

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