Option strategies' daily returns by time segments Short ATM Call Short 10D Call Short 25D Call 0.02 -0.01 0.00 --0.01-0.02 Short 25D Put Short ATM Put Short 10D Put 0.02 -0.01 0.00 -0.01-0.02

 $\gamma^+ \geq 0, \gamma^- \geq 0$

 $\gamma^+ < 0, \gamma^- \ge 0$

 $\gamma^+ \geq 0, \gamma^- < 0$

 $\gamma^{+} < 0, \gamma^{-} < 0$

 $\gamma^+ \ge 0, \gamma^- \ge 0$

 $\gamma^+ < 0, \gamma^- \ge 0$

 $\gamma^+ \geq 0$, $\gamma^- < 0$

 $\gamma^{+} < 0, \gamma^{-} < 0$

 $\gamma^+ \geq 0, \gamma^- \geq 0$

 $\gamma^+ < 0$, $\gamma^- \ge 0$

 $\gamma^+ \ge 0, \gamma^- < 0$

 $\gamma^{+} < 0, \gamma^{-} < 0$