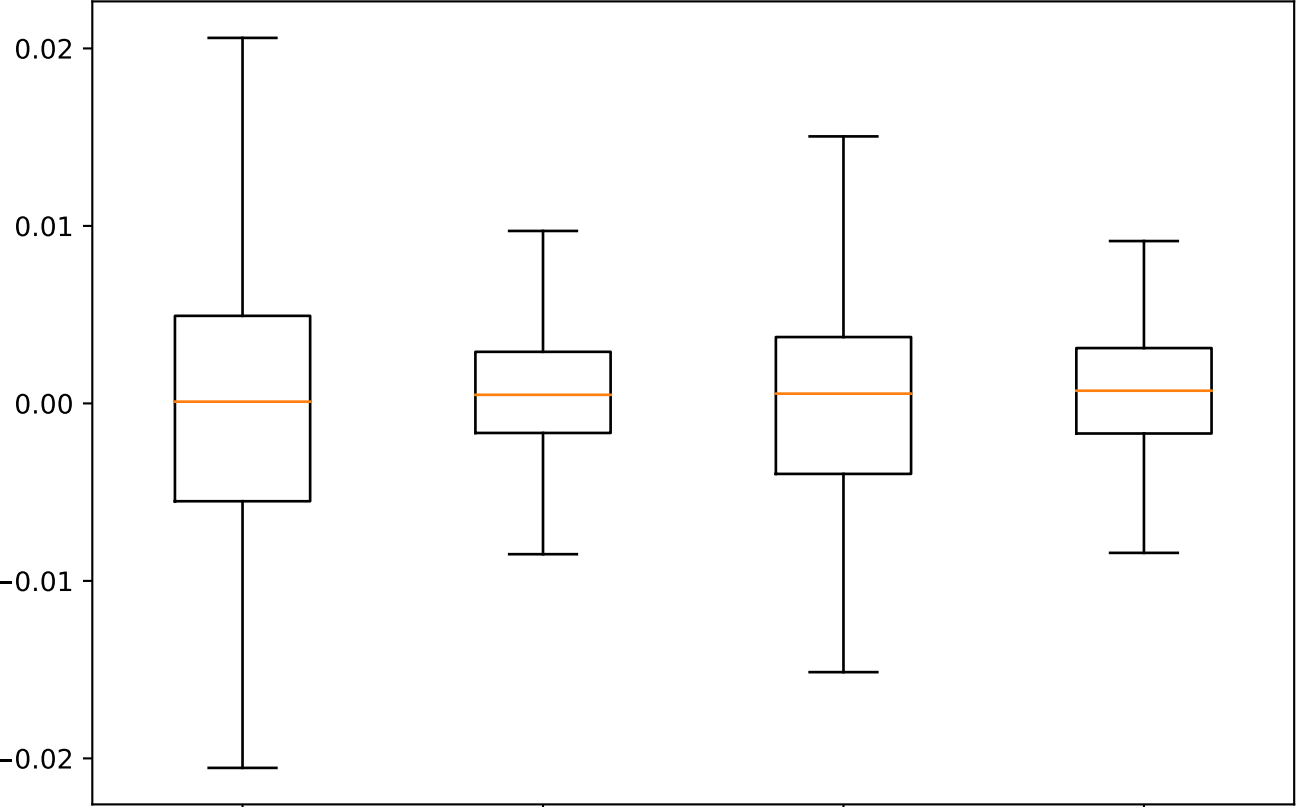
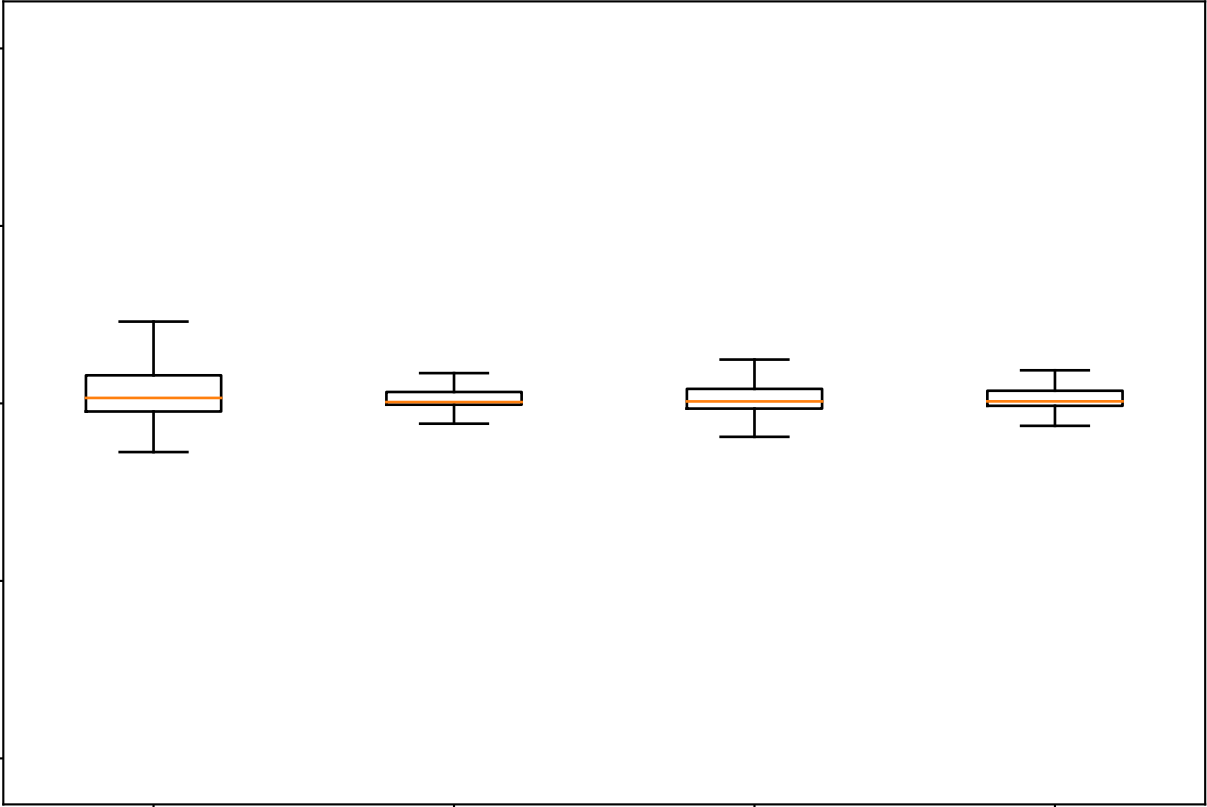


Option strategies' daily returns by time segments

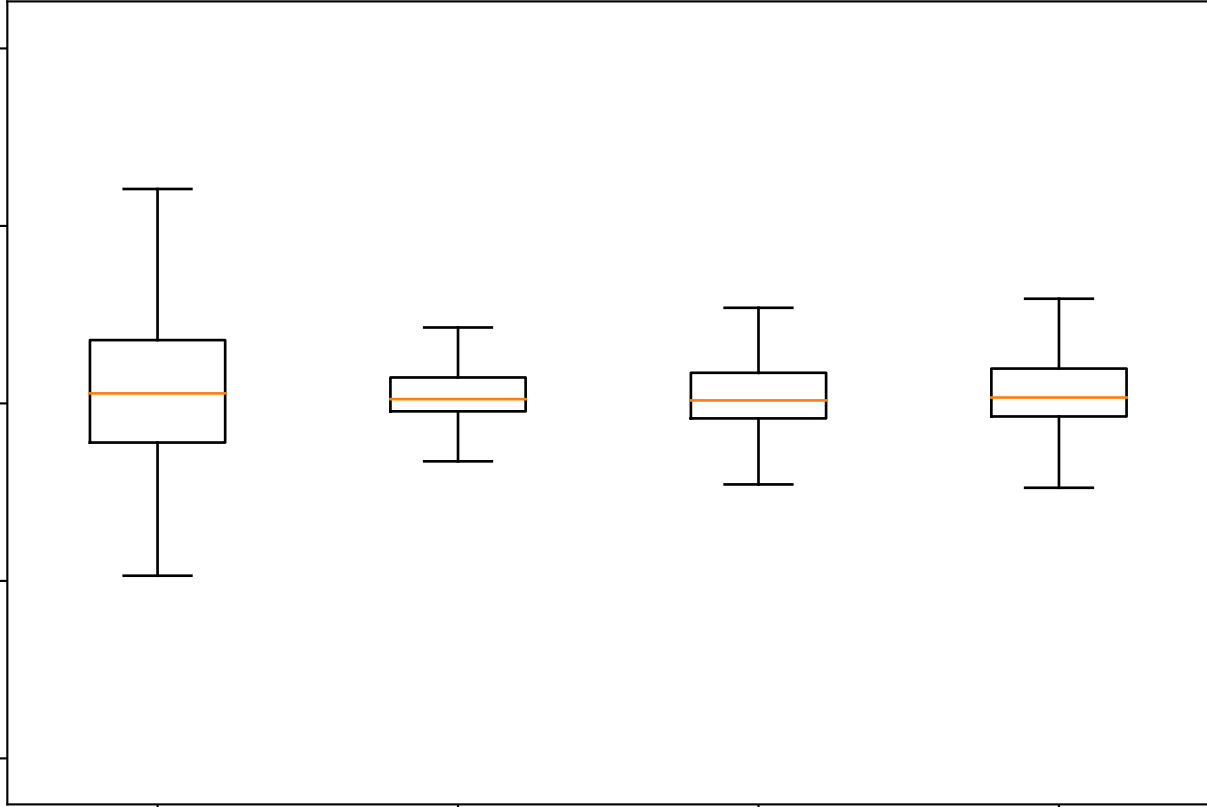
Short ATM Call



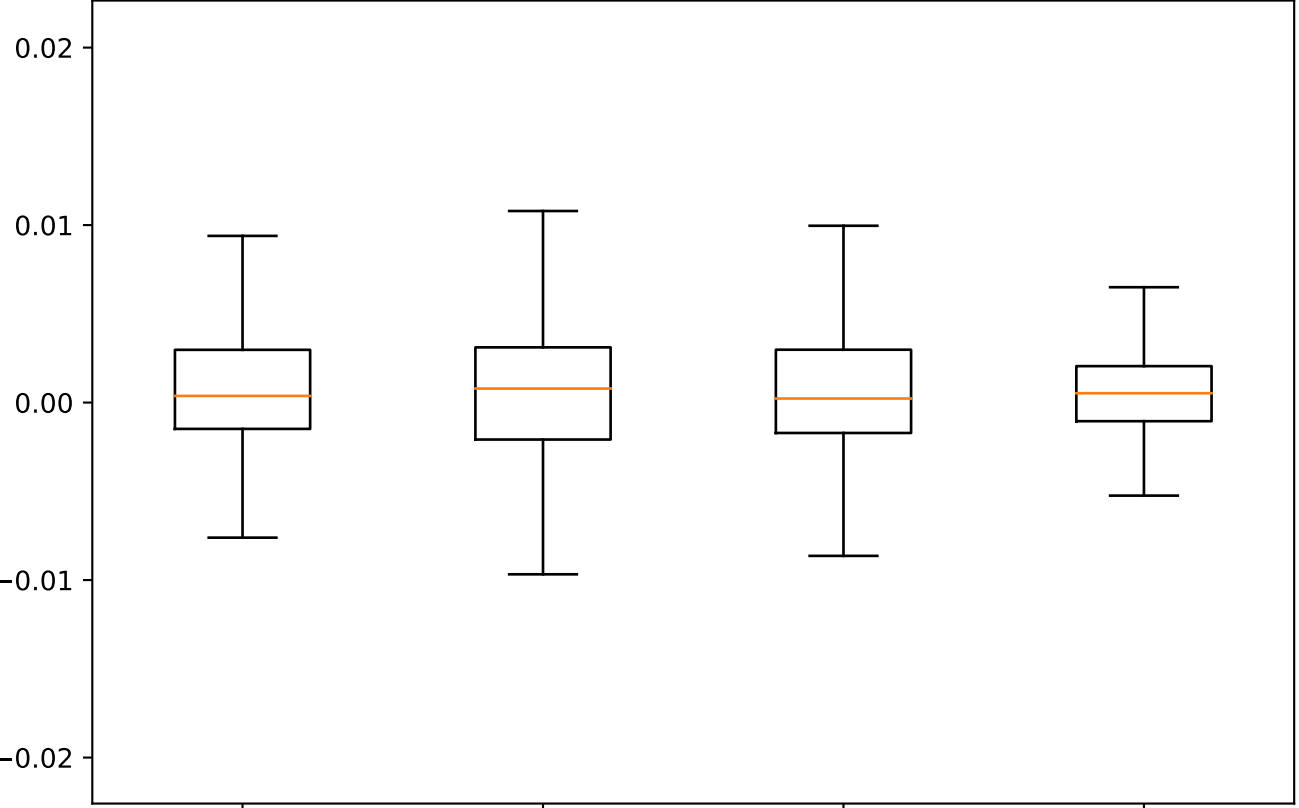
Short 10D Call



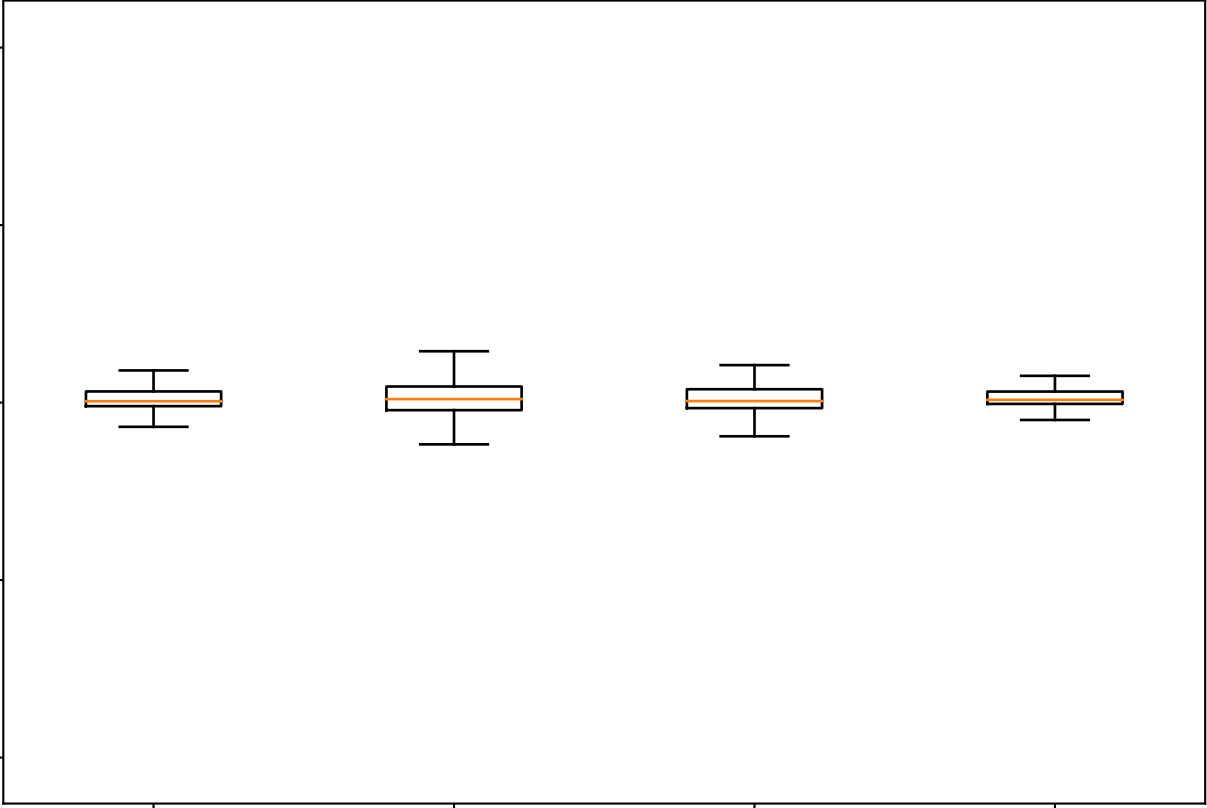
Short 25D Call



Short ATM Put



Short 10D Put



Short 25D Put

