**10/19/2020**

1. Implement naïve Dispersion strategy that shorts index/SPY ETF ATM 3m straddle and longs constituent ETFs with delta hedging (XLK, XLU, different XL ETFs)
   1. Go from prices to Greeks using Strike, spot, option price
2. Implement implied correlation function using implied volatilities and compare to realized correlation
3. Finding how we should weight sector ETFs compared to SPY ETF
   1. Need historical weight allocations either find dataset showing weights or find how to solve for weights
4. **Building tree that describes vol trading and dispersion trading** 
   1. Specifically, for non-investors
5. Make sure to keep referencing literature that we use