Options Strategy Report

Strategy Details

Entry Conditions:

- Entry Time: 9:15 AM US time

- Sell leg delta < 0.03

- Minimum credit between legs: $0.1

- Buy leg: Nearest strike above sell leg

Capital Requirements:

- $500 per lot

Profit Targets:

- Gross: $10

- Net: $7.5 (after 1.5% charges)

Stop Loss:

- Exit if spread value reaches $0.3

- Exit at market close (4:00 PM)

Strategy Summary

Total Trades: 11

Total P&L: $380.50

Average P&L per Trade: $34.59

Win Rate: 45.5%

Delta Analysis

Average Sell Delta: 0.3410

Min Sell Delta: 0.3215

Max Sell Delta: 0.3494

IV Analysis

Average IV: 0.3943

Min IV: 0.1934

Max IV: 0.7287

Credit Analysis

Average Credit: $1.50

Min Credit: $0.59

Max Credit: $2.70

Trade Details

Date	Entry	Exit	Sell Strike	Buy Strike	Credit	P&L	IV	Delta
2025-03-04	14:30:00	14:31:00	584.0	589.0	$1.38	$11.50	0.5354	0.3317
2025-03-28	13:30:00	14:44:00	572.0	577.0	$1.57	$129.50	0.2216	0.3420
2025-03-31	13:30:00	14:32:00	555.0	560.0	$2.34	$-2.50	0.3504	0.3487
2025-04-01	13:30:00	15:51:00	564.0	569.0	$1.19	$-8.50	0.3708	0.3412
2025-04-02	13:30:00	14:32:00	563.0	568.0	$2.70	$-8.50	0.2932	0.3374
2025-04-03	13:30:00	14:35:00	566.0	571.0	$0.59	$31.50	0.7287	0.3482
2025-04-04	13:30:00	14:30:00	533.0	538.0	$1.06	$217.50	0.4391	0.3392
2025-04-28	13:30:00	14:37:00	559.0	564.0	$1.65	$31.50	0.3141	0.3494
2025-04-30	13:30:00	17:39:00	555.0	560.0	$0.76	$-8.50	0.6411	0.3471
2025-05-01	13:30:00	14:30:00	566.0	571.0	$2.09	$-8.50	0.2496	0.3444
2025-05-02	13:30:00	14:31:00	569.0	574.0	$1.15	$-4.50	0.1934	0.3215