



0 DTE

vs.

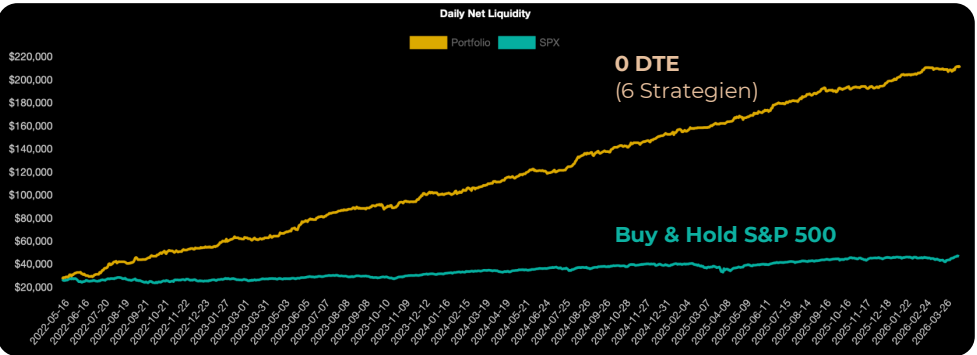
S&P 500 BUY & HOLD

Vergleich der Performance der sechs 0 DTE Strategien mit einem Buy & Hold-Investment in den S&P 500

Backtest-Ergebnisse seit Auflage der Daily-Optionen (16.05.2022 - 21.04.2026)

- Underlying: SPX (S&P 500)
- Kapitalbedarf insgesamt: 26.500 \$
- Gewinn gesamt: +183.916 \$
- Rendite auf das eingesetzte Kapital: +69,3 % p.a.
- MAR-Ratio: 5,8

Dates: from: May 16, 2022 to: April 21, 2026	P/L \$183,916	CAGR 69.3%	Max Drawdown -12%	MAR Ratio 5.8	Sharpe 3.5	Sortino 6.68	Total Premium \$463,150	Capture Rate 39.7%	Starting Capital \$26,500	Ending Capital \$210,416
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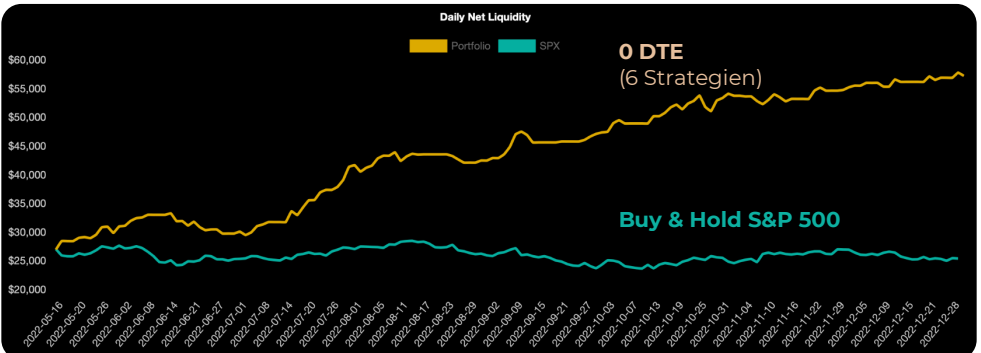


Quelle: optionomega.com

Backtest-Ergebnisse im Bärenmarkt 2022 (16.05.2022 - 31.12.2022)

- Underlying: SPX (S&P 500)
- Kapitalbedarf insgesamt: 26.500 \$
- Gewinn gesamt: +30.720 \$
- Rendite auf das eingesetzte Kapital: +239,3 % p.a.
- MAR-Ratio: 21,2

Dates: from: May 16, 2022 to: December 31, 2022	P/L \$30,720	CAGR 239.3%	Max Drawdown -11.3%	MAR Ratio 21.2	Sharpe 4.47	Sortino 9	Total Premium \$51,100	Capture Rate 60.1%	Starting Capital \$26,500	Ending Capital \$57,220
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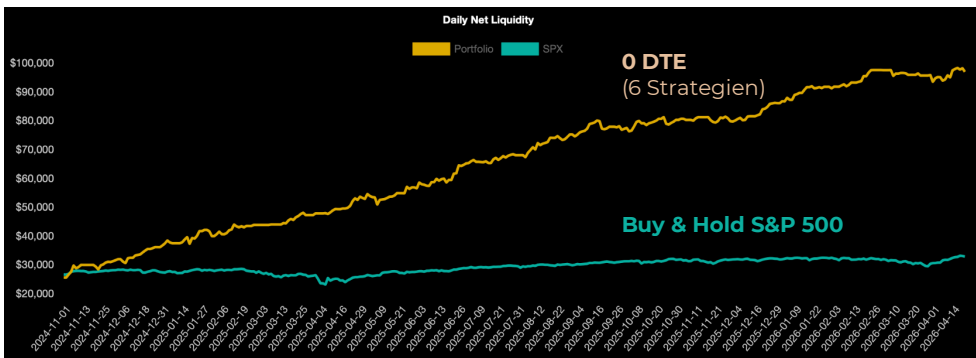


Quelle: optionomega.com

Backtest-Ergebnisse seit der US-Wahl in 2024
(01.11.2024 - 21.04.2026)

- Underlying: SPX (S&P 500)
- Kapitalbedarf insgesamt: 26.500 \$
- Gewinn gesamt: +70.434 \$
- Rendite auf das eingesetzte Kapital: +141,5 % p.a.
- MAR-Ratio: 21,5

Dates: from: November 1, 2024 to: April 21, 2026	P/L \$70,434	CAGR 141.5%	Max Drawdown -6.6%	MAR Ratio 21.5	Sharpe 4.01	Sortino 7.59	Total Premium \$208,580	Capture Rate 33.8%	Starting Capital \$26,500	Ending Capital \$96,934
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Quelle: optionomega.com