VOLOS

Leading Options Strategy Development Software
and High-Fidelity Custom Indexes

Schedule a Software Demo

Volos: Firm Overview

Specialists in Options Strategies & Benchmark Index Technology

Options Backtesting Software for Asset Managers and Hedge Funds. 15 Global Institutional Customers.

Index Development, Calculation and Administration for ETF issuers. 11 ETFs across 5 Issuers.

New Strategies, Data, & Transparency for Options

We partner with institutional investors to develop, launch, and calculate options strategy Indexes.

Build simple and advanced strategies:

- ✓ Covered Calls
- ✓ Tail-Hedging
- ✓ Dispersion
- ✓ 0 and 1-DTE
- ✓ Equity Replacement

Implement Volos Indexes in:

- ✓ ETFs
- ✓ SMAs
- ✓ Swaps
- ✓ Insurance / Annuities
- ✓ Self-benchmarking

Volos Strategy Engine

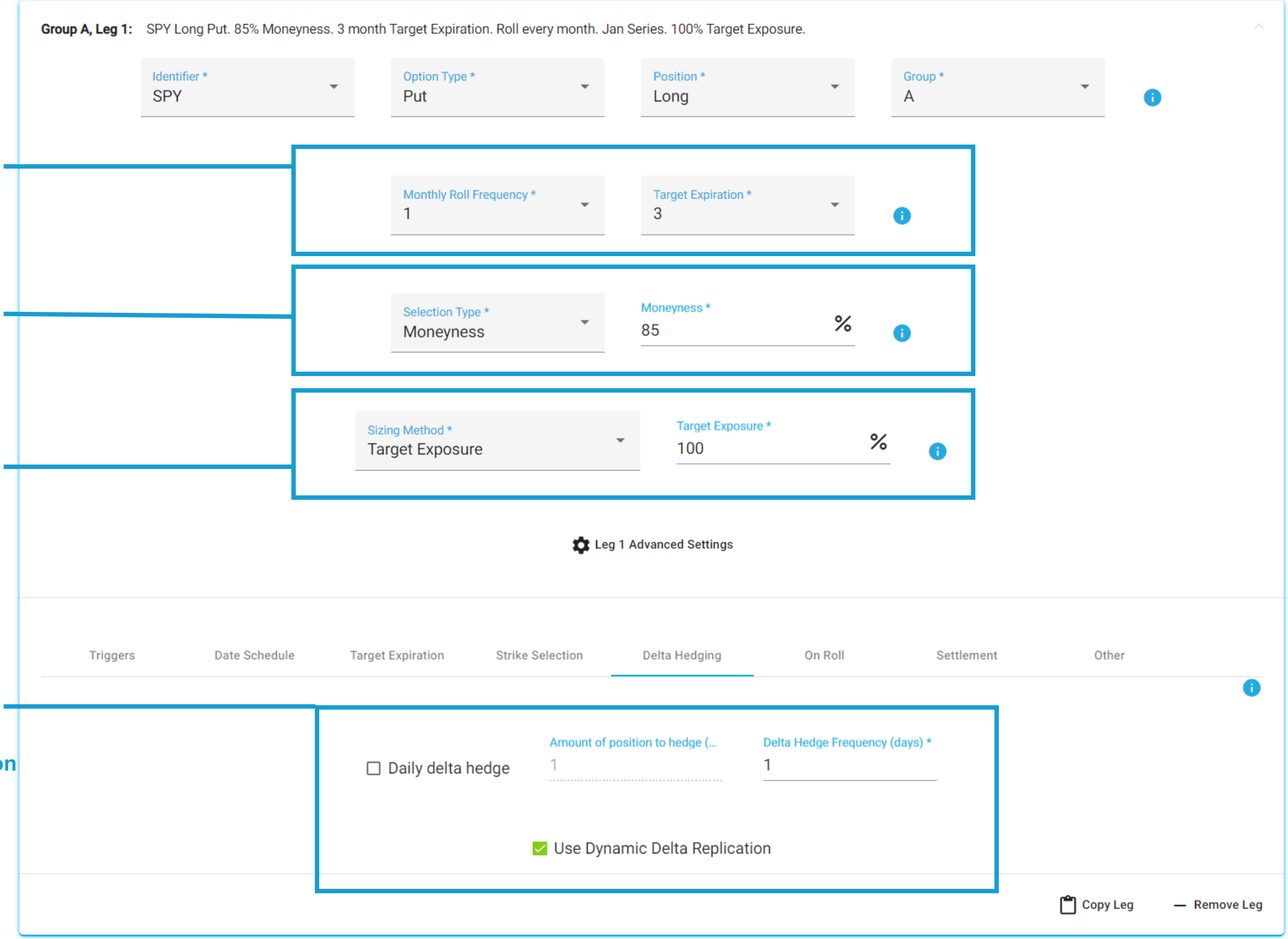
Rapidly build options strategies. No coding required.

Expiry & Rolls

Strike Selection

Position Sizing

Delta Hedging & Replication



https://www.volossoftware.com/platform

Customize and Rapidly Permutate using Point-and-Click Software

Moneyness
Delta
Target Income
Target Tranche Income
Target Leg Price
Options Spread
Target Net Tranche Price

How to select options strikes.

Use Weekly Roll Schedule
Use Days Difference Roll Schedule
Use Reference Time Series Roll Schedule
Jan
Feb
Mar
First Month:
View Annual Cycle

Customize the roll schedule.

Group A, Leg 1: SPX Short Call. 100% Moneyness. 3 month Target Expiration. Roll every 3 months. Mar Series. 100% Target Exposure.

Identifier * SPX
Option Type * Call
Position * Short
Group * A
Monthly Roll Frequency * 3
Target Expiration * 3
Selection Type * Moneyness
Moneyness * 100 %
Target Exposure * %

Target Exposure
Budget per Roll
Tranche Budget per Roll
Tranche(exposure) Budget per Roll
Relative Exposure
Target Volatility
Strike

Copy Leg
Remove Leg
Copy Group
Remove Group

How to size the options position.

Add Active Management Rules

Restrike
Monetize
Reset Notional
Delta Hedge
Activate
De-activate

Sweep Param 1 Short Call Moneyness
Param Label
Short Call Moneyness
Tag Name
Run Covered Call Strike Sweep
Apply to all legs
Text Number
Value 100 — Remove
Value 101 — Remove
Value 102 — Remove
Value 103 — Remove
Value 105 — Remove

Run multiple strategies at once

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Out-of-the-Box Stock and Options-based Triggers…

SPX 100-90 1-Month Short Put Spread w/ 25 VIX Close Out

Start Date: 2007-06-29 **Initial Value:** 100 **Framework:** Volos Strategy Engine

Created by: jeff.corrado@volossoftware.com **Created on:** 2024-02-07 1:39:57 PM

Trigger_0: Monetize all of all Tranches if the VIX index value crosses above 25 over the last day.

Group A, Leg 1: SPX Short Put. 100% Moneyness. 1 month Target Expiration. Roll every month. Jan Series. 100% Target Exposure.

Group A, Leg 2: SPX Long Put. 90% Moneyness. 1 month Target Expiration. Roll every month. Jan Series. 100% Target Exposure.

Trigger_0: Monetize all of all Tranches if the VIX index value crosses above 25 over the last day.

Action: Monetize
Masking Period: 1 Day(s)
Trigger Label: Trigger_0
Reference Tranche: *
Reference Leg:
Monetize Ratio (0-1): 0

Trigger Component 1

Trigger Type: Stock
Ticker: VIX
Series 1: Price
Direction: Up
Series 2: Threshold
Threshold: 25
Lookback Period: 1

— Remove Trigger Component

Risk manage using the VIX

+ Add Trigger Component

Copy Trigger — Remove Trigger

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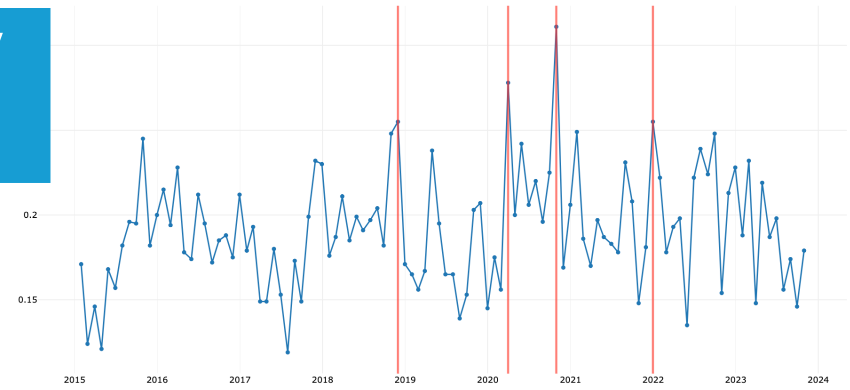
…Or Bring Your Own Data ("BYOD")

Evaluate proprietary signals and other custom data using options.

XLE_AI_Signal

Details Upload View Share Delete



XLE 1-Month 100-105 Long Call Spread (Deactivate short call on bull signal)

Start Date: 2023-04-07 **Initial Value:** 100 **Framework:** Volos Strategy Engine

Group A, Leg 1: XLE Long Call. 100% Moneyness. 1 month Target Expiration. Roll every month. Jan Series. 100% Target Exposure.

Group A, Leg 2: XLE Short Call. 105% Moneyness. 1 month Target Expiration. Roll every month. Jan Series. 100% Target Exposure. 1 Trigger.

Trigger_1_0: Deactivate this Leg if the Ref Time Series value crosses above 0.25 over the last day.

Test dynamic overlays with user-generated historical portfolio weights.

Ticker	Weight		
XLY	XLY Holdings _ Weekly	— Remove	Reference Time Series: ☐ Asset ☑ Weight
XLE	XLE Holdings _ Weekly	— Remove	Reference Time Series: ☐ Asset ☑ Weight
XLK	XLK Holdings _ Weekly	— Remove	Reference Time Series: ☐ Asset ☑ Weight

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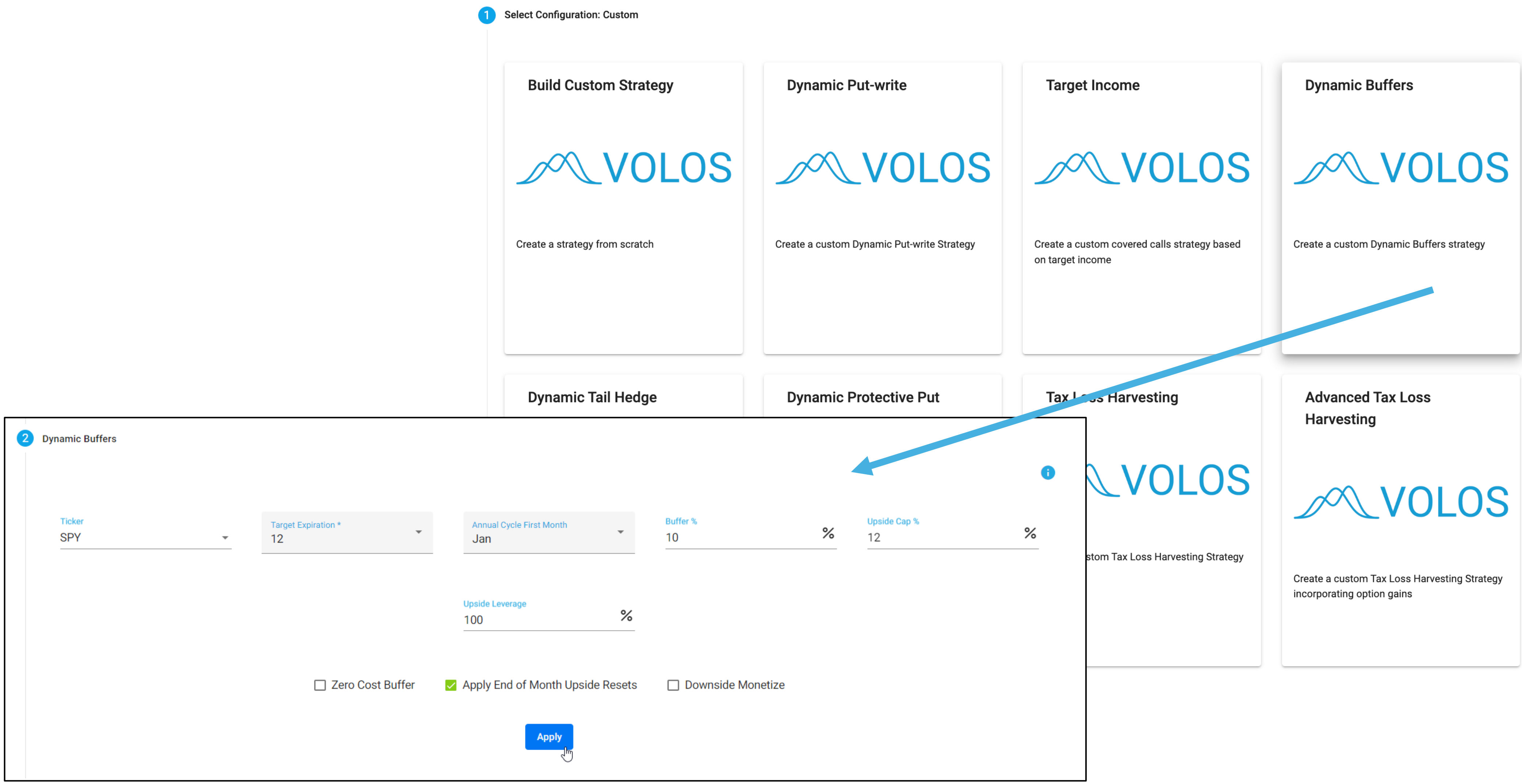
Easy-to-Use Strategy Templates



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Interactive Strategy Comparison

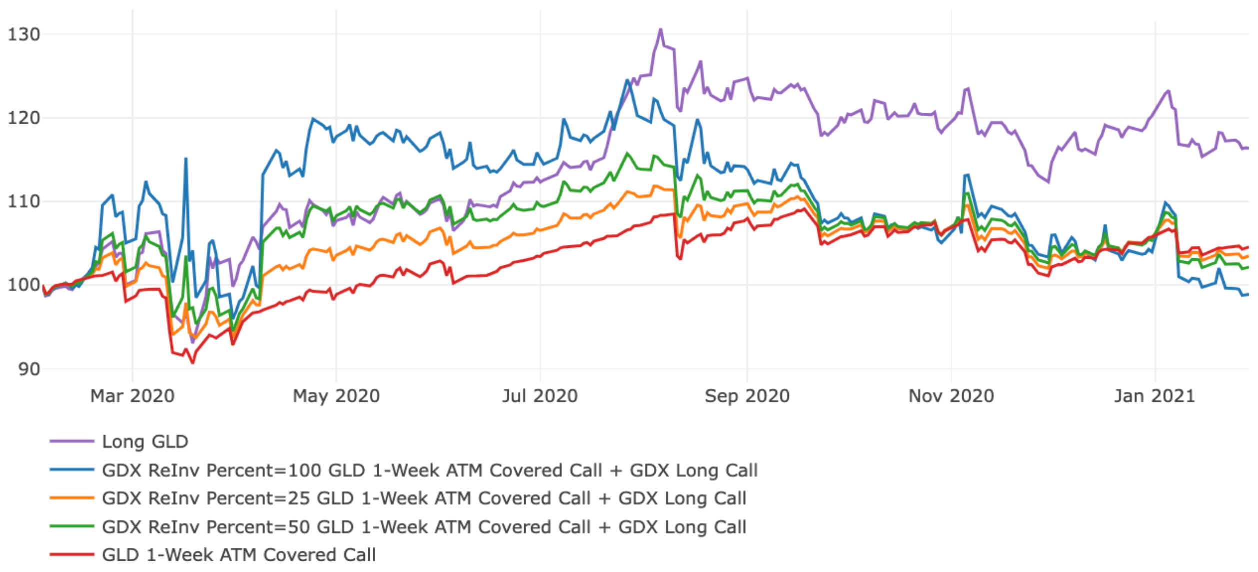
Date Presets
COVID-19 Pandemic (Feb 1, 2020 - Jan 31, 2021)

Start Date
2/3/2020

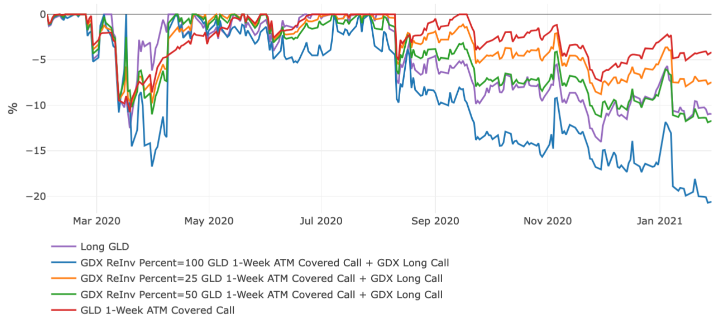
End Date
1/29/2021

Add Benchmark
GLD

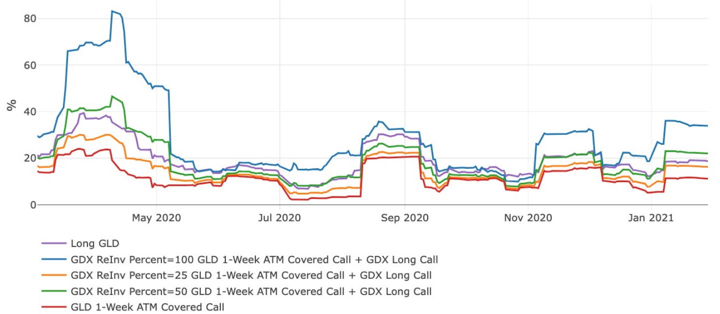
Total Returns



Draw Down



30 Day Volatility



Name	Cumulative Returns	Annual Returns	Annual Volatility	Ret/Risk	Max Drawdown ↓
GDX ReInv Percent=25 GLD 1-Week ATM Covered Call + GDX Long Call	3.46%	3.48%	15.49%	0.22	-9.8%
GLD 1-Week ATM Covered Call	4.55%	4.57%	12.57%	0.36	-10.77%
GDX ReInv Percent=50 GLD 1-Week ATM Covered Call + GDX Long Call	2.15%	2.16%	20.47%	0.11	-11.89%
Long GLD	16.35%	16.42%	20.13%	0.82	-14.04%
GDX ReInv Percent=100 GLD 1-Week ATM Covered Call + GDX Long Call	-1.1%	-1.11%	32.35%	-0.03	-20.74%

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Summary Metrics and Performance Attribution

GDX ReInv Percent=25 GLD 1-Week ATM Covered Call + GDX Long Call

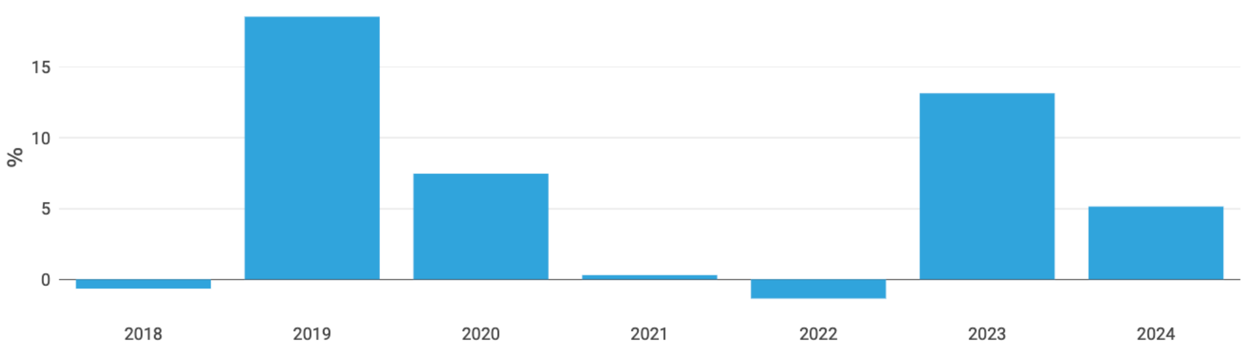
149.027 *2024-03-28*

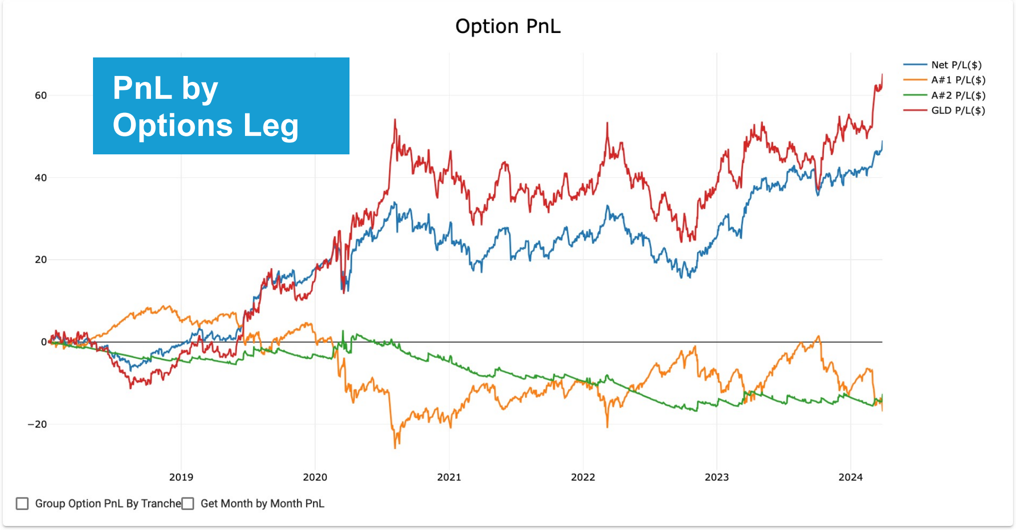
Performance Metrics

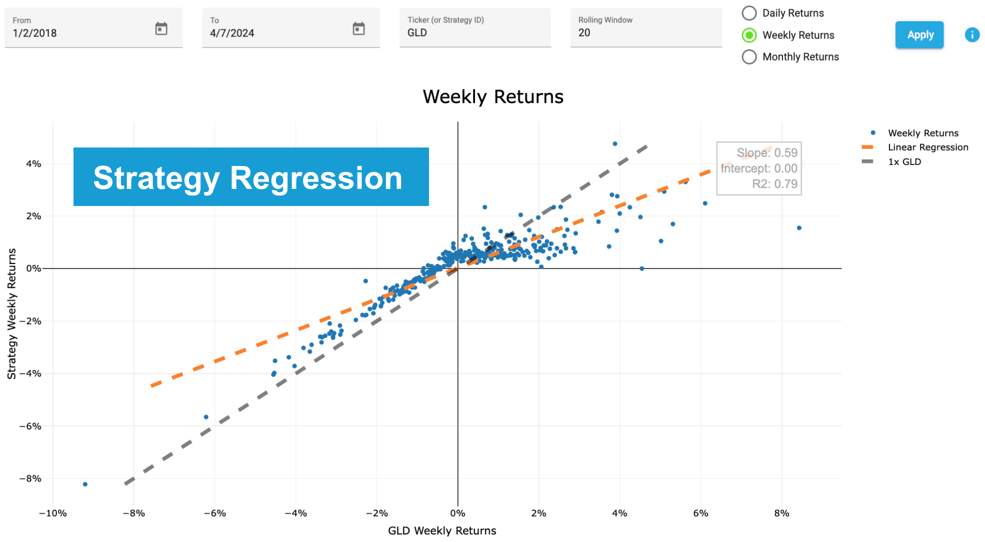
Cumulative Returns	Annual Returns	Volatility	Drawdown	Ret/Risk
49.03%	6.61%	9.86%	-13.82%	0.67

Annual Returns

2018	2019	2020	2021	2022	2023	2024
-0.66	18.57	7.47	0.30	-1.36	13.16	5.15







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Robust Advanced Analytical Capability

- ✓ Income and Cost Analytics
- ✓ Historical Greek Attribution
- ✓ IV Shock and Stress Testing
- ✓ Tax Loss Harvesting
- ✓ Auto-Generate Methodology
- ✓ Full Trade Log
- ✓ Historical Contract Availability
- ✓ Transaction Cost Analysis

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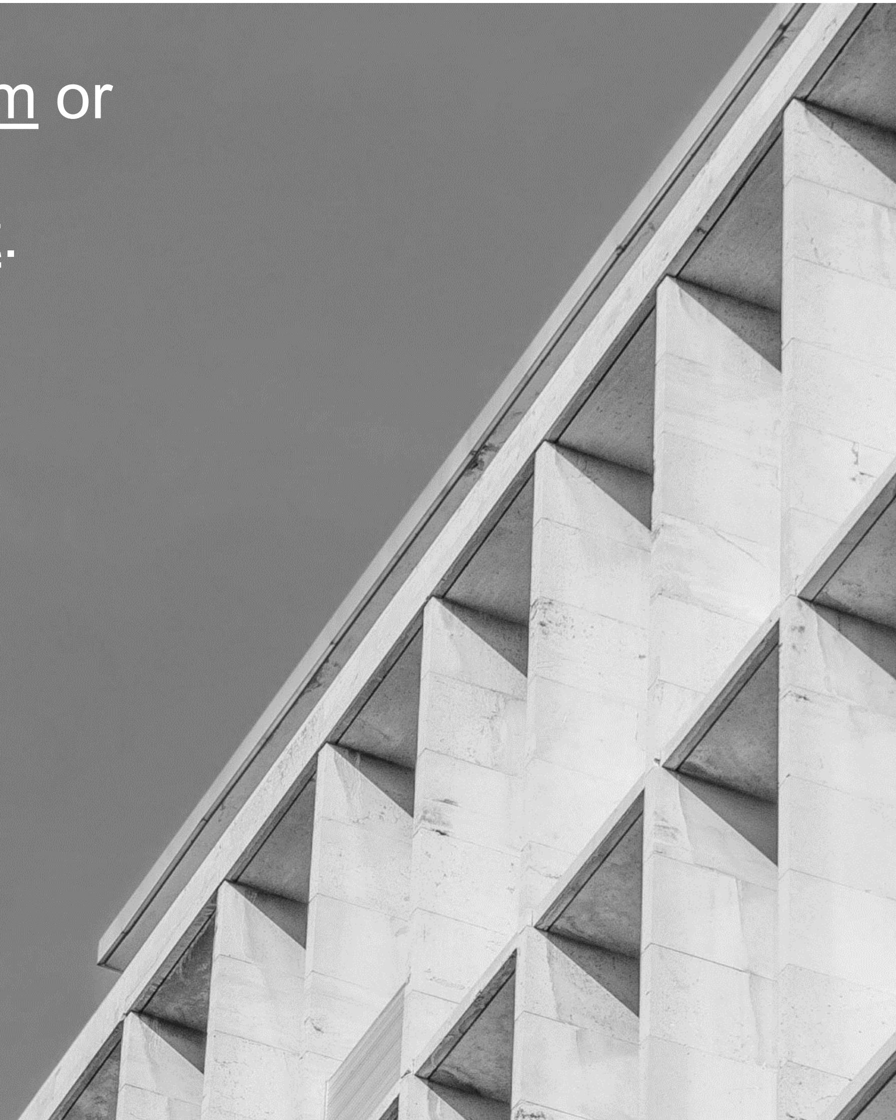
Click here to Schedule a Software Demo.



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