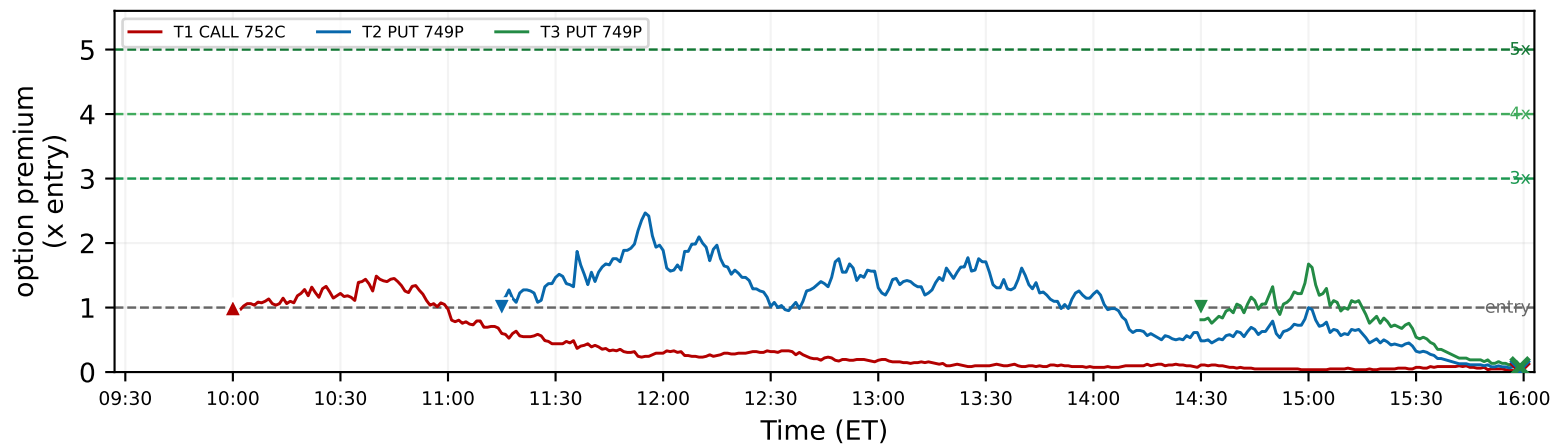


STRATEGY #3 (VWAP-retest) — SPY 5-min — Tue May 26, 2026 — 3 trade(s), day -\$717



Tuesday May 26, 2026 | 3 trade(s) | DAY TOTAL -\$717

Markers color-matched per trade on BOTH panels: ^ = CALL entry, v = PUT entry, x = each exit (every scale-out AND the final stop/EOD). Top: VWAP dashed, HOD/LOD dotted. Middle: premium / entry, lines = 3x/4x/5x.

- T1 CALL 752C (1-OTM, d+0.36) enter 10:00 \$0.82 x3 -> exit 15:59 -\$243 (peak 1.5x)
extreme -> retrace to VWAP, held above; legs 3@\$.01(EOD flat)
- T2 PUT 749P (2-OTM, d-0.31) enter 11:15 \$0.62 x4 -> exit 15:59 -\$236 (peak 2.6x)
extreme -> retrace to VWAP, held below; legs 4@\$.03(EOD flat)
- T3 PUT 749P (1-OTM, d-0.34) enter 14:30 \$0.37 x7 -> exit 15:59 -\$238 (peak 1.8x)
extreme -> retrace to VWAP, held below; legs 7@\$.03(EOD flat)

STRATEGY #3 test only; live strategy unchanged. Real Alpaca 1-min premiums. Not financial advice.