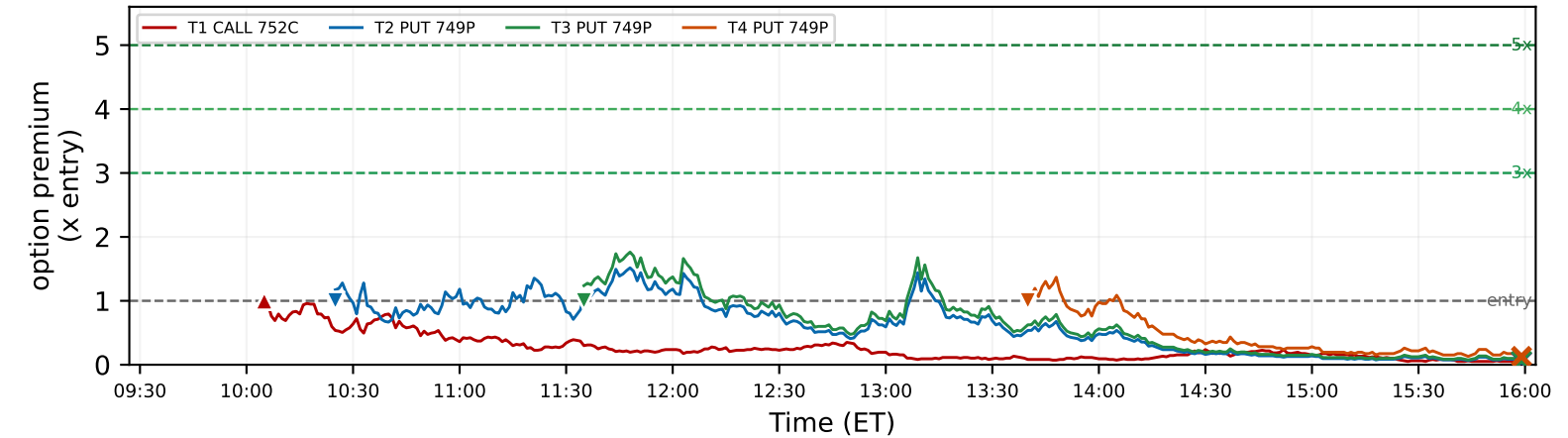


STRATEGY #3 (VWAP-retest) — SPY 5-min — Wed May 27, 2026 — 4 trade(s), day -\$778



Wednesday May 27, 2026 | 4 trade(s) | DAY TOTAL -\$778

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+0.41) enter 10:05 \$0.97 x2 -> exit 15:59 -\$182 (peak 1.0x)

new HOD -> retrace to VWAP, held above; legs 2@\$.06(EOD flat)

T2 PUT 749P (1-OTM, d-0.37) enter 10:25 \$0.93 x2 -> exit 15:59 -\$174 (peak 1.7x)

new HOD -> retrace to VWAP, held below; legs 2@\$.06(EOD flat)

T3 PUT 749P (1-OTM, d-0.39) enter 11:35 \$0.80 x3 -> exit 15:59 -\$222 (peak 1.9x)

extreme -> retrace to VWAP, held below; legs 3@\$.06(EOD flat)

T4 PUT 749P (1-OTM, d-0.36) enter 13:40 \$0.46 x5 -> exit 15:59 -\$200 (peak 1.4x)

extreme -> retrace to VWAP, held below; legs 5@\$.06(EOD flat)

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