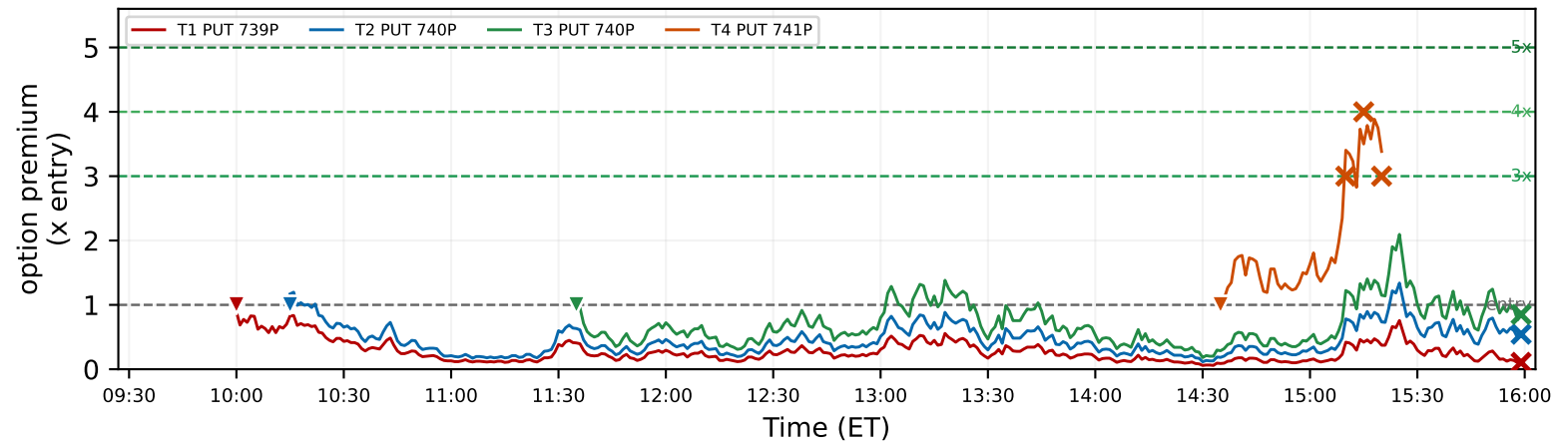


STRATEGY #3 (VWAP-retest) — SPY 5-min — Mon Jun 08, 2026 — 4 trade(s), day +\$326



Monday Jun 08, 2026 | 4 trade(s) | DAY TOTAL +\$326

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 PUT 739P (2-OTM, d-0.38) enter 10:00 \$1.69 x1 -> exit 15:59 -\$151 (peak 1.1x)
new LOD -> retrace to VWAP, held below; legs 1@\$.18(EOD flat)
- T2 PUT 740P (2-OTM, d-0.38) enter 10:15 \$1.47 x1 -> exit 15:59 -\$67 (peak 1.4x)
extreme -> retrace to VWAP, held below; legs 1@\$.80(EOD flat)
- T3 PUT 740P (2-OTM, d-0.32) enter 11:35 \$0.94 x2 -> exit 15:59 -\$28 (peak 2.1x)
extreme -> retrace to VWAP, held below; legs 2@\$.80(EOD flat)
- T4 PUT 741P (1-OTM, d-0.35) enter 14:35 \$0.52 x5 -> exit 15:20 +\$572 (peak 4.2x)
extreme -> retrace to VWAP, held below; legs 1@\$1.56(scale 1 @ 3x), 1@\$2.08(scale 1 @ 4x), 3@\$1.56(stop @ 3x)

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