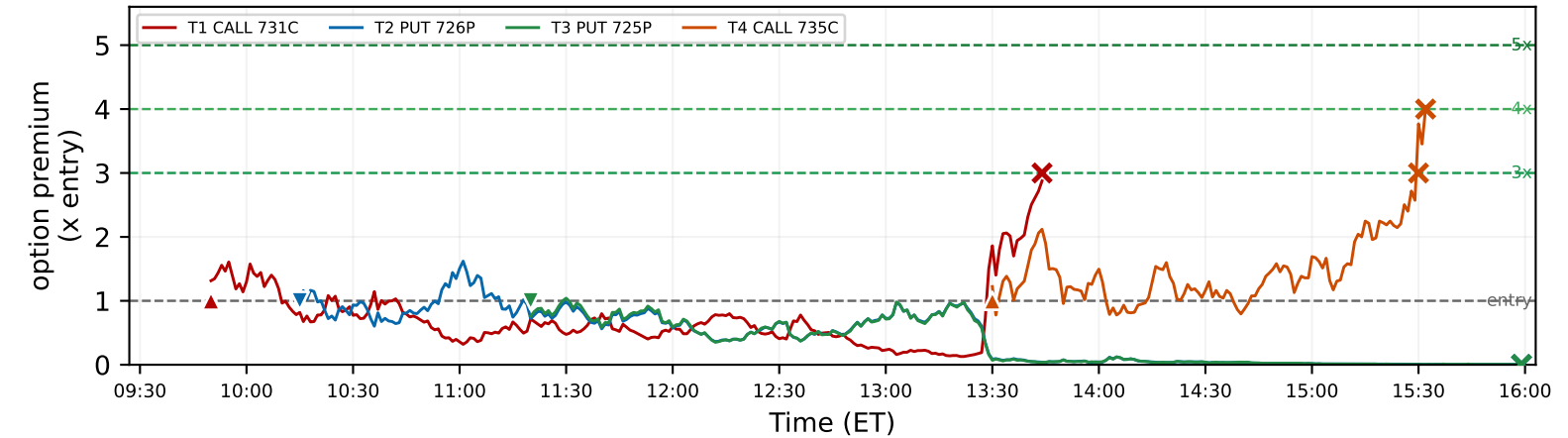


STRATEGY #3 (VWAP-retest) — SPY 5-min — Thu Jun 11, 2026 — 4 trade(s), day +\$585



Thursday Jun 11, 2026 | 4 trade(s) | DAY TOTAL +\$585

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 731C (2-OTM, d+0.38) enter 09:50 \$1.94 x1 -> exit 13:44 +\$388 (peak 3.0x)
new HOD -> retrace to VWAP, held above; legs 1@\$5.82(scale 1 @ 3x)
- T2 PUT 726P (2-OTM, d-0.40) enter 10:15 \$2.19 x1 -> exit 15:59 -\$218 (peak 1.7x)
extreme -> retrace to VWAP, held below; legs 1@\$0.01(EOD flat)
- T3 PUT 725P (2-OTM, d-0.36) enter 11:20 \$1.71 x1 -> exit 15:59 -\$170 (peak 1.1x)
extreme -> retrace to VWAP, held below; legs 1@\$0.01(EOD flat)
- T4 CALL 735C (2-OTM, d+0.33) enter 13:30 \$1.17 x2 -> exit 15:32 +\$585 (peak 4.1x)
new HOD -> retrace to VWAP, held above; legs 1@\$3.51(scale 1 @ 3x), 1@\$4.68(scale 1 @ 4x)

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