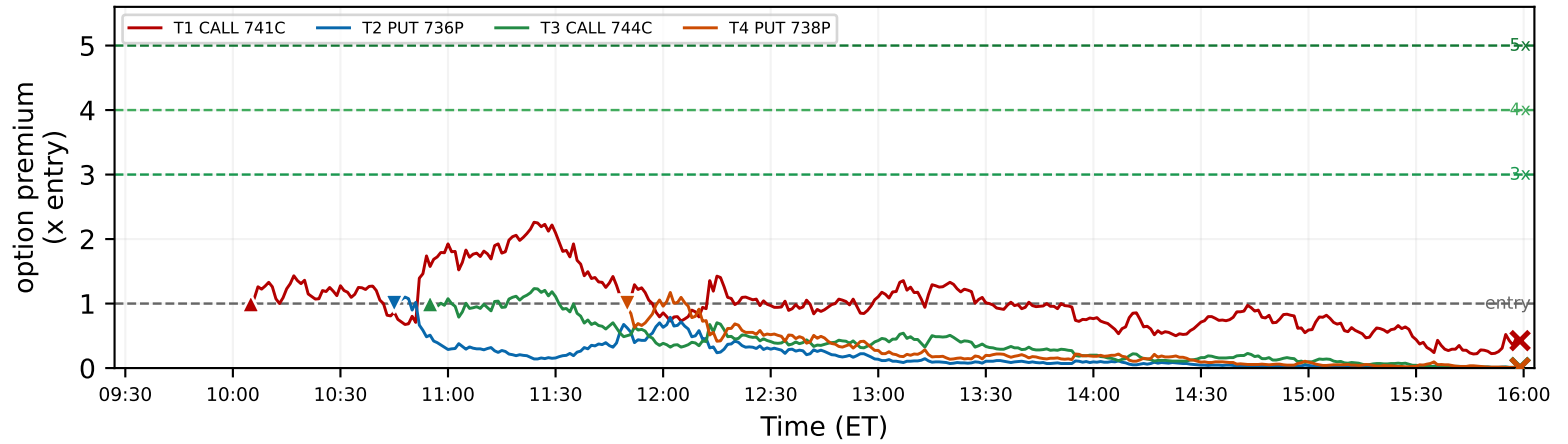


STRATEGY #3 (VWAP-retest) — SPY 5-min — Fri Jun 12, 2026 — 4 trade(s), day -\$684



Friday Jun 12, 2026 | 4 trade(s) | DAY TOTAL -\$684

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 741C (2-OTM, d+0.38) enter 10:05 \$1.88 x1 -> exit 15:59 -\$108 (peak 2.3x)

extreme -> retrace to VWAP, held above; legs 1@\$.80(EOD flat)

T2 PUT 736P (2-OTM, d-0.39) enter 10:45 \$1.98 x1 -> exit 15:59 -\$197 (peak 1.2x)

extreme -> retrace to VWAP, held below; legs 1@\$.01(EOD flat)

T3 CALL 744C (2-OTM, d+0.37) enter 10:55 \$1.85 x1 -> exit 15:59 -\$183 (peak 1.3x)

new HOD -> retrace to VWAP, held above; legs 1@\$.02(EOD flat)

T4 PUT 738P (2-OTM, d-0.41) enter 11:50 \$1.97 x1 -> exit 15:59 -\$196 (peak 1.2x)

extreme -> retrace to VWAP, held below; legs 1@\$.01(EOD flat)

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