

SPX Vertical Options - Q3 2023 Statement													
R25 Risk @ 25% R10 Risk @ 10%													
DateStrikesEntryExit				# ContractsFeesBalanceMax Drawdown				# ContractsFeesBalanceMax Drawdown					
JUL		\$10,000								\$100,000			
7/6/23	4405/4410 P	2.50	0.00		10	-\$23	\$12,500			40	-\$94	\$110,000	
7/11/23	4425/4430 P	2.50	0.00		13	-\$30	\$15,750			44	-\$103	\$121,000	
7/20/23	4535/4540 C	2.50	0.00		16	-\$37	\$19,750			48	-\$112	\$133,000	
P/L% 98%										Target Goal Met		P/L% 33%	
AUG													
8/2/23	4510/4515 C	2.50	3.39		20	-\$47	\$17,970	-9%		53	-\$124	\$128,283	-4%
8/4/23	4535/4540 P	2.50	5.00		18	-\$42	\$13,470	-32%		51	-\$119	\$115,533	-13%
8/10/23	4485/4490 C	2.50	0.00		13	-\$30	\$16,720			46	-\$108	\$127,033	
8/23/23	4430/4435 P	2.50	0.00		17	-\$40	\$20,970			51	-\$119	\$139,783	
8/24/23	4400/4395 C	2.50	0.00		21	-\$49	\$26,220			56	-\$131	\$153,783	
P/L% 33%												P/L% 16%	
SEP													
9/8/23	4450/4455 C	3.00	5.00		26	-\$61	\$21,020			62	-\$145	\$141,383	
9/12/23	4480/4485 P	2.50	5.00		21	-\$49	\$15,770	-40%		57	-\$133	\$127,133	-17%
9/14/23	4500/4505 P	2.50	0.00		16	-\$37	\$19,770			51	-\$119	\$139,883	
9/15/23	4460/4455 C	2.50	0.00		20	-\$47	\$24,770			56	-\$131	\$153,883	
9/29/23	4275/4280 C	2.50	5.00		25	-\$59	\$18,520			62	-\$145	\$138,383	
P/L% -29%												P/L% -10%	
Q3 2023		W/L RATIO 8/4 67%				Fees -\$551	P/L\$ \$7,969	P/L% 80%			Fees -\$1,583	P/L\$ \$36,800	P/L% 37%

