

SPX Vertical Options - Q4 2023 Statement															
R25 Risk @ 25% R10 Risk @ 10%															
DateStrikesEntryExit				# ContractsFeesBalanceMax Drawdown				# ContractsFeesBalanceMax Drawdown							
OCT		\$10,000						\$100,000							
10/6/23	4305/4310 P	2.50	1.51		10	-\$23	\$10,990			40	-\$94	\$103,960			
10/13/23	4320/4315 C	2.50	5.00		11	-\$26	\$8,240	-25%		42	-\$98	\$93,460	-10%		
10/18/23	4335/4330 C	2.50	0.00		8	-\$19	\$10,240			37	-\$87	\$102,710			
10/30/23	4165/4170 P	2.50	3.17		10	-\$23	\$9,570			41		\$99,963			
P/L% -4% P/L% 0%															
NOV															
11/8/23	4370/4375 C	3.00	4.00		10	-\$23	\$8,570			40	-\$94	\$95,963			
11/9/23	4360/4355 C	2.50	0.00		9	-\$21	\$10,820			38	-\$89	\$105,463			
11/29/23	4565/4560 C	2.50	0.00		11	-\$26	\$13,570			42	-\$98	\$115,963			
P/L% 42% P/L% 16%															
DEC															
12/7/23	4585/4590 P	2.50	4.00		14	-\$33	\$11,470			46	-\$108	\$109,063			
12/22/23	4755/4750 C	2.80	4.64		11	-\$26	\$9,446	-30%		44	-\$103	\$100,967	-13%		
P/L% -30% P/L% -13%															
Q4 2023		W/L RATIO 4/4 50%		Fees -\$220		P/L\$ -\$774		P/L% -8%		Fees -\$771		P/L\$ \$196		P/L% 0%	

