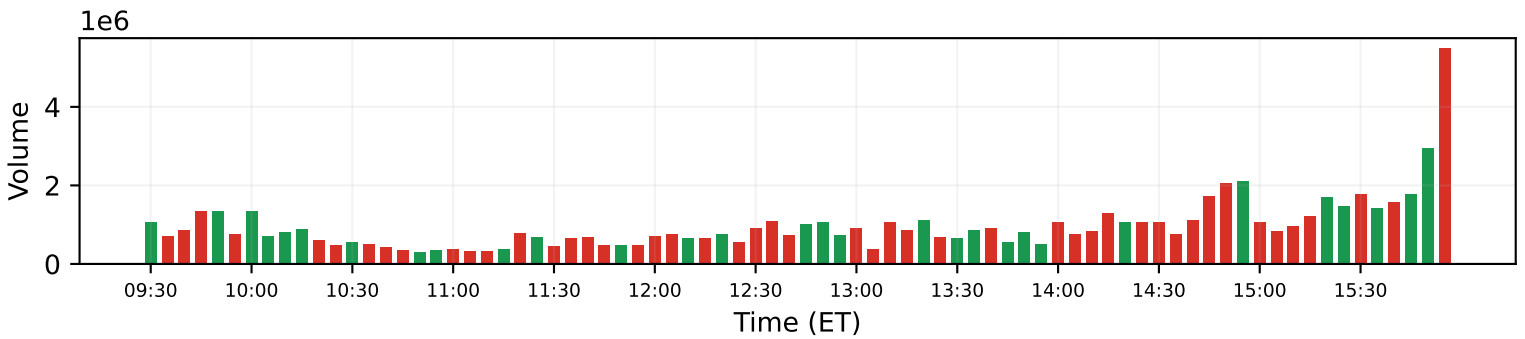


SPY — 5-min — Friday, Jun 05, 2026 (StockMarketWolf ODTE method, example trade)



TRADE: SPY 0DTE PUT (ATM ~749 strike) | Entry 09:50 @ \$749.46 | Exit 10:15 @ \$750.71 (-25% protective stop) | Underlying -1.25 (-0.17%) | Option P/L (~0.5 delta, \$2.50 prem, 25/50 bracket) -25%

WHY THIS TRADE WAS TAKEN

- Waited the first 15 minutes (09:30-09:45) per the rule and used that window only to mark the opening range (high \$752.82 / low \$750.27); no entries before 09:45.
- At 09:45 a 5-min candle CLOSED below the OR low AND on the correct side of the 9/20 EMA and VWAP (price below all three) -> confirmed PUT bias.
- Entered on the NEXT candle's open (09:50) at \$749.46; bought the ATM 0DTE put with the 25%/50% OCO bracket.
- Outcome: -25% protective stop at 10:15 (underlying \$750.71) -> price reversed against the entry and the -25% premium stop capped the loss (a controlled losing trade).

HOW THE TRADE COULD BE IMPROVED

- Entry timing: the confirmation candle came after a fast move; a Break-&Retest entry (wait for price to retest the broken OR level and hold) gives a tighter stop and better R:R than chasing the breakout open.
- Exit: a strict -25% bracket whipsaws on a volatile open; consider widening the stop or scaling 1/2 at the prior level and trailing the rest on the 9 EMA to capture more of the run.
- Confluence: confirm NVDA/AAPL/MSFT/AMZN were moving the same direction at entry; if split, this was a lower-grade (B) setup and should have been half size.
- Chop filter: if the EMAs were flat/tangled into the entry, the tape was 'no-trade' -- verify EMA slope before committing.

NOTE: Example for format critique only. Trade auto-derived from real SPY 5-min data via the strategy rules; option P/L is a rough 0.5-delta proxy, not an actual fill. Not financial advice.