

Trade #	I/s	symbol	Entry date, time	position open	price	fees	Exit date, time	position close	price	fees	Share price at entry	Share price at exit	Position net gain	Share gain	Max move	Session days
1	L	SIG	6/8/22, 12:41	buy 6/10 64 calls	\$3.2900	\$0.0064	6/9/22, 09:57	sell 6/10 64 calls	\$4.0900	\$0.0071	\$62.26	\$67.16		7.9%		
			6/8/22, 11:31	sell 7/22 55 puts	\$3.2700	\$0.0071	6/9/22, 15:58	buy 7/22 55 puts	\$1.6100	\$0.0070	\$63.20	\$67.70		7.1%		
													12162%		12.1%	2.0
2	S	SNOW	5/25/22, 11:46	buy 6/10 130 puts	\$13.760	\$0.0070	5/31, 6/10, M	sell 6/10 130 puts	\$7.0500	\$0.0107	\$129.84	\$127.38		-1.9%		7.7
			5/25/22, 11:46	sell 6/10 110 puts	\$6.1000	\$0.0068	5/26/22, 09:38	buy 6/10 110 puts	\$5.6800	\$0.0070	\$129.84	\$118.00		-9.1%		2.0
													-82.5%		15.6%	
3	L	SPY	5/10/22, 15:45	buy 5/11 404 calls	\$1.8200	\$0.0070	5/11/22, 10:23	sell 5/11 404 calls	\$2.2100	\$0.0070	\$398.41	\$403.31	20.7%	1.2%	1.2%	2.0
4	L	SPY	5/3/22, 10:27	buy 5/9 420 calls	\$4.5600	\$0.0070	5/4/22, 15:18	sell 5/9 420 calls	\$9.3500	\$0.0071	\$415.71	\$426.51	104.7%	2.6%	3.2%	2.0
			5/4/22, 11:10	buy 5/4 417 calls	\$2.0600	\$0.0033	5/4/22, 15:08	sell 5/4 417 calls	\$7.6800	\$0.0007	\$415.06	\$423.97	272.6%	2.1%	3.2%	1.0
5	L	MAT	4/25, 4/26/22, M	buy 4/29 23 calls	\$0.6750	\$0.0057	4/27/22, M	sell 4/29 23 calls	\$1.8625	\$0.0045	\$22.63	\$24.69	174.4%	9.1%	13.4%	2.3
6	L	OMC	4/19/22, 15:46	buy 5/20 85 calls	\$1.2500	\$0.0000	4/20/22, 13:24	sell 5/20 85 calls	\$2.5000	\$0.0134	\$80.58	\$85.26	98.9%	5.8%	8.3%	2.0
Average													117.8%			2.6

Note

- Price/fees are per share numbers. For example, at entry price of \$1.25 and transaction fees of \$0.0134, it takes \$126.34 to buy 1 call or put option (rights to 100 shares)
- A trade has multiple entries/exits if there is an "M" next to its entry/exit date(s). Its entry/exit price/fees are weighted averages of all entries/exits
- One investment thesis may result in multiple positions. These positions are listed individually but counted as one trade
- Max move (MV)
 - For event-based trades, MV is the percentage price change from the session close immediate prior to the event, to the highest (for longs) or the lowest price (for shorts) reached in the session immediately after the event
 - For swing trades, MV is the percentage price change from entry to swing high (for longs) or swing low (for shorts) during a given holding period
 - MV is positive if share price rallies in a long trade or declines in a short trade, negative otherwise
 - A valid thesis has a positive MV, for both long or short trades. However, a trade of a valid thesis may fail due to entry/exit errors, as is the case of SNOW
- Gain of SIG is excluded from the average, as we are not sure of correct accounting of the invested capital in the trade. Tiny net outlay at entry produces extremely high % gains. However, a long position of puts requires standby captial even though it has no effect on us as we typically maintain 80% or more cash in the portfolio