

THE DAILY STRATEGIST

YEAR TO DATE P&L

As of 7/1/2020

Position #	Contract	Date Rlzd	Open Prc	Curr Prc	Unrlzd Return	Rlzd Return
B100	KHC Jun 32.5 Put	200610	CLSD		0	-608
B102	REAL Jun 17.5 Put	200604	CLSD		0	-648
B103	GDX Jun 35 Put	200624	CLSD		0	-306
B104	BYND Jul 125 Put	200610	CLSD		0	-874
B105	EVBG Jul 145 Put	200603	CLSD		0	-84
B106	2 FN Jul 60 Call	200521		5	1.95	-674
B107	GSX Jul 30 Call	200629	CLSD		0	+4118
	2 GSX Aug 60 Call	200629		9	8.60	-114
B108	OKTA Jul 175 Put	200618	CLSD		0	-494
B109	3 ATUS Jul 25 Put	200613		1	2.50	309
B110	1 EVBG Aug 150 Call	200613		9	8.80	-22
B111	6 AVYA Aug 12.5 Call	200624		2	1.50	-324
TOTAL OF B POSITIONS						+393
M840	WBT Mar'20 17.5	200318	CLSD		0	+3438
M841	MYL Apr'20 20 Call	200302	CLSD		0	-804
M842	REAL Mar'20 15 Put	200324	CLSD		0	+2324
M843	KL Apr'20 40 Put	200408	CLSD		0	+108

M844	WORK Apr'20 26 Call	200310 CLSD			0	-327
M845	VNET Jun 13 Call	200505 CLSD			0	+384
M846	SAFM May'20 130 Ca	200427 CLSD			0	-1014
M847	STNG Apr'20 17 Put	200421 CLSD			0	-1560
M848	TSE May'20 20 Put	200520 CLSD			0	-348
M849	MU May'20 40 Put	200421 CLSD			0	-756
M850	ZGNX May'20 24 Put	200427 CLSD			0	-436
M851	EXEL Jul 23 Call	200610 CLSD			0	-528
M852	W Jul 170 Call	200629 CLSD			0	+2046
M853	3 BIG Jul 35 Call	200618	3	8.10	1374	+1374

TOTAL OF M POSITIONS

+3901

S470	SPY Jan+20 320 Call	200106 CLSD			0	
	SPY Jan+20 323 Call	200212 CLSD			0	
	SPY Jan+20 320 Put	200212 CLSD			0	-1434
S471	SPY Jan+20 322.5 Call	200212 CLSD			0	-1185
S472	SPY Mar+20 337 Call	200315 CLSD			0	
	SPY Mar+20 290 Put	200310 CLSD			0	
	SPY Mar+20 337 Put	200302 CLSD			0	
	SPY Mar'20 277 Put	200324 CLSD			0	+9100
S473	SPY Apr'20 200 Call	200413 CLSD			0	
	VIX Apr'20 55 Call	200415 CLSD			0	-2137
S474	SPY Apr'20 244 Call	200413 CLSD			0	
	SPY Apr'20 274 Call	200413 CLSD			0	+1604
S475	SPY Apr'20 260 Call	200421 CLSD			0	
	SPY Apr'20 280 Call	200421 CLSD			0	+1326
S477	VXX May'20 44.5	200521 CLSD			0	+993
S478	SPY May+20 283 Call	200514 CLSD			0	+1400

S480	VXX Jun+ 37.5 Put	200617 CLSD			0	-1290
S482	SPY Jun+ 320 Put	200613 CLSD			0	
	SPY Jun+ 323 Put	200613 CLSD			0	+3744
S483	3 VXX Jun+ 39 Put	200617	5	0.99	-1209	-1209

TOTAL OF S POSITIONS **+10912**

V850	EGRX Mar'20 55 Put	200324 CLSD			0	+1066
V851	GRA Jan'20 70 Put	200121 CLSD			0	-964
V852	FTDR Apr'20 50 Call	200421 CLSD			0	
	FTDR Apr'20 50 Put	200421 CLSD			0	-356
V853	SYF Mar'20 34 Call	200322 CLSD			0	
	SYF Mar'20 34 Put	200324 CLSD			0	+5258
V854	MU Jun 43 Call	200116 CLSD			0	
	MU Jun 43 Put	200622 CLSD			0	+1776
V856	CRWD Oct 55 Call	200603 CLSD			0	
	2 CRWD Oct 80 Call	200603	20	3.10	496	+4764
	2 CRWD Oct 55 Put	200403	9	0.80	-1824	
V857	3 MAXR Jan 12.5 Call	200430	3	6.50	864	
	3 MAXR Jan 12.5 Put	200430	3	1.15	-651	+213

TOTAL OF V POSITIONS **+11757**

W553	EIX Jan'20 65 Put	200118 CLSD			0	+264
W555	OXY Apr'20 7 Put	200421 CLSD			0	+162
W556	NCLH Apr+20 7 Put	200413 CLSD			0	+123
W558	OKE Apr+20 22 Put	200424 CLSD			0	+180
W559	RCL Apr+20 26 Put	200424 CLSD			0	+246
W560	UNH May'20 220 Put	200525 CLSD			0	+138
W561	LRCX May'20 20 Put	200525 CLSD			0	+100

W562	APD May'20 190 Put	200525 CLSD			0	+216
W564	SWKS Jun+ 95 Put	200602 CLSD			0	+114
W565	DE Jun+ 138 Put	200626 CLSD			0	+116
W566	-2 SWKS Jul+ 100	200624	0	0.30	36	+36
W567	-1 MSCI Jul 260 P	200629	0	1.30	-42	-42

TOTAL OF W POSITIONS

+1653

p309	CAT Feb'20 140 Call	200108 CLSD			0	+1652
p310	GDX Jan'20 25 Call	200116 CLSD			0	+388
p315	TWTR Jan'20 29 Call	200121 CLSD			0	
	TWTR Feb'20 34 Call	200224 CLSD			0	
	TWTR Jun 38 Call	200227 CLSD			0	+1508
p316	BA Jan'20 370 Put	200121 CLSD				
	BA Feb'20 320 Put	200121 CLSD			0	+2747
p319	/JOHO	200116 CLSD			0	-930
p320	GM Feb'20 39 Put	200204 CLSD				
	GM Mar'20 34 Put	200330 CLSD			0	+3834
p321	AMZN Feb'20 1770 C	200108 CLSD			0	-1109
p322	MCD Feb'20 200 Call	200127 CLSD			0	
	MCD Feb'20 212.5 Ca	200224 CLSD			0	
	MCD Apr'20 220 Call	200302 CLSD			0	+984
p323	SQ Feb'20 65 Call	200204 CLSD			0	
	SQ Jun 80 Call	200313 CLSD			0	+1704
p324	COP Feb'20 67.5 Put	200224 CLSD			0	
	COP Apr'20 60 Put	200421 CLSD			0	+3986
p325	MRK Feb'20 90 Put	200224 CLSD			0	
	MRK Apr'20 82.5 Put	200304 CLSD			0	+2383
p327	/CHO	200122 CLSD			0	-971

p328	CGC Apr'20 22.5 Put	200421 CLSD			0	+2038
p329	/KCK0 1225 Call	200318 CLSD			0	-1140
p330	NFLX Apr'20 325 Put	200415 CLSD			0	-1040
p331	BABA May'20 185 Cal	200505 CLSD			0	+521
p332	MRK May'20 72.5 Cal	200413 CLSD			0	
	MRK Jun 80 Call	200505 CLSD			0	+574
p333	BAC Jun 24 Call	200514 CLSD			0	-484
p334	CVX Jun 87.5 Call	200615 CLSD			0	+1742
p335	1 AMD Jun 50 Call	200417	8	4.10	-407	-407
p336	/LHM0 47 Call	200422 CLSD			0	
	/LHM0 60 Call	200603 CLSD			0	+2545
p338	ALXN Jun 105 Put	200603 CLSD			0	-834
p339	NFLX Jul 410 Put	200613 CLSD			0	-854
p340	2 KWEB Aug 54 Call	200604	4	8.80	856	+856
p341	1 /OJN0 125 Put	200610	5	5.95	52.5	+53
p342	4 HYG Aug 85 Put	200613	3	4.65	548	+548
p343	/CQ0 340 Call	200629 CLSD			0	-701

TOTAL OF p POSITIONS

+19593

TOTAL OF ALL POSITIONS:

+48209