

THE DAILY PUT-WRITER

**OPTION
STRATEGIST**
McMillan Analysis Corp

A DAILY NEWSLETTER FROM MCMILLAN ANALYSIS CORP.

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Historical Realized Profit & Loss

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

For actual performance of Volatility Capture accounts managed by McMillan Analysis Corp (after fees) visit:

<https://www.mcmillanasset.com/volatility-capture/documents>

Put Sales

Pos #	Quant	Underlying	Month	Day	Year	Strike	P/C	Init Price	Close Price	P&L	Result
n1:	-2	KLAC	Jun	19th	2020	135	Put	0.78	0	\$156.00	Expired
n2:	-1	MSCI	Jun	19th	2020	270	Put	1.68	0	\$168.00	Expired
n3:	-2	URI	Jun	26th	2020	103	Put	0.58	0	\$116.00	Expired
n4:	-2	SWK	Jun	26th	2020	116	Put	0.48	0	\$96.00	Expired
n5:	-2	DE	Jun	26th	2020	138	Put	0.58	0	\$116.00	Expired
n6:	-2	SWKS	July	10th	2020	100	Put	0.53	0	\$106.00	Expired
n7:	-1	UNH	July	10th	2020	250	Put	0.98	0	\$98.00	Expired
n8:	-1	MSCI	July	17th	2020	260	Put	0.98	0	\$98.00	Expired
n9:	-4	BBY	July	17th	2020	65	Put	0.28	0	\$112.00	Expired
n10:	-2	ADI	July	24th	2020	108	Put	0.53	0.07	\$92.00	Closed
n11:	-1	INTU	July	17th	2020	270	Put	0.68	0	\$68.00	Expired
n12:	-1	ADSK	July	24th	2020	210	Put	0.98	0	\$98.00	Expired
n13:	-1	ACN	Aug	21st	2020	197.5	Put	1.03	0	\$103.00	Expired
n14:	-2	WHR	Aug	7th	2020	140	Put	0.63	0	\$126.00	Expired
n15:	-2	KMX	Aug	7th	2020	75	Put	0.48	0	\$96.00	Expired
n16:	-1	INTU	Aug	14th	2020	265	Put	0.98	0	\$98.00	Expired
n17:	-1	AVGO	Aug	21st	2020	270	Put	1.13	0	\$113.00	Expired
n18:	-1	LRCX	Aug	21st	2020	325	Put	1.37	0	\$137.00	Expired
n19:	-2	DHI	Sept	18th	2020	62.5	Put	0.48	0	\$96.00	Expired
n20:	-1	UNH	Sept	4th	2020	295	Put	1.38	0	\$138.00	Expired
n21:	-2	MSFT	Sept	4th	2020	192.5	Put	0.53	0	\$106.00	Expired
n22:	-1	KLAC	Sept	18th	2020	180	Put	0.98	10.52	-\$954.00	Stopped Out
n23:	-1	ADSK	Oct	2nd	2020	205	Put	1.57	0	\$157.00	Expired
n24:	-3	COF	Oct	2nd	2020	55	Put	0.38	0	\$114.00	Expired
n25:	-1	WHR	Oct	9th	2020	152.5	Put	0.98	0	\$98.00	Expired
n26:	-1	MLM	Oct	16th	2020	200	Put	1.08	0	\$108.00	Expired
n27:	-1	ALGN	Oct	16th	2020	270	Put	0.83	0	\$83.00	Expired
n28:	-1	ADSK	Oct	23rd	2020	205	Put	0.83	0	\$83.00	Expired
n29:	-1	ACN	Nov	6th	2020	205	Put	0.98	0.50	\$48.00	Closed
n30:	-3	LEN	Nov	6th	2020	71	Put	0.38	1.32	-\$282.00	Stopped Out
n31:	-1	HD	Nov	6th	2020	257.5	Put	0.81	0.58	\$23.00	Closed
n32:	-2	FFIV	Nov	20th	2020	110	Put	0.83	0	\$166.00	Expired
n33:	-2	KMX	Dec	4th	2020	83	Put	0.68	0	\$136.00	Expired
n34:	-2	GL	Dec	18th	2020	75	Put	0.68	0	\$136.00	Expired
n35:	-1	FB	Dec	4th	2020	245	Put	1.00	0	\$100.00	Expired
n36:	-4	HES	Dec	18th	2020	40	Put	0.28	0	\$112.00	Expired
n37:	-2	AXP	Dec	18th	2020	106	Put	0.59	0	\$118.00	Expired
n38:	-1	ADSK	Dec	18th	2020	237.5	Put	0.98	0	\$98.00	Expired
n39:	-2	COF	Jan	15th	2021	77.5	Put	0.98	0	\$196.00	Expired
n40:	-2	CME	Dec	24th	2020	167.5	Put	0.58	0	\$116.00	Expired

n41:	-2	DFS	Jan	15th	2021	67.5	Put	0.63	0	\$126.00	Expired
n42:	-1	ANTM	Jan	8th	2021	275	Put	1.38	0	\$138.00	Expired
n43:	-1	CAN	Jan	8th	2021	240	Put	1.06	0	\$106.00	Expired
n44:	-1	UNH	Jan	15th	2021	300	Put	0.98	0	\$98.00	Expired
n45:	-1	CI	Jan	15th	2021	175	Put	0.74	0	\$74.00	Expired
n46:	-2	CAT	Jan	15th	2021	160	Put	0.48	0	\$96.00	Expired
n47:	-1	STZ	Jan	29th	2021	205	Put	0.78	0	\$78.00	Expired
n48:	-2	CDNS	Feb	19th	2021	115	Put	0.70	0	\$140.00	Expired
n49:	-2	VIAC	Feb	19th	2021	39	Put	0.53	0	\$106.00	Expired
n50:	-1	ADSK	Feb	19th	2021	250	Put	0.83	0	\$83.00	Expired
n51:	-4	HES	Feb	26th	2021	50	Put	0.28	0	\$112.00	Expired
n52:	-1	URI	March	19th	2021	230	Put	1.09	0	\$109.00	Expired
n53:	-1	STZ	Feb	26th	2021	207.5	Put	0.58	0	\$58.00	Expired
n54:	-1	AMP	March	19th	2021	195	Put	1.18	0	\$118.00	Expired
n55:	-3	SYU	March	19th	2021	69	Put	0.33	0	\$99.00	Expired
n56:	-2	CDNS	March	19th	2021	120	Put	0.48	1.65	-\$234.00	Stopped Out
n57:	-3	SBUX	March	19th	2021	92.5	Put	0.37	0	\$111.00	Expired
n58:	-1	PYPL	March	26th	2021	200	Put	0.78	0	\$78.00	Expired
n59:	-1	FB	April	9th	2021	247.5	Put	0.87	0	\$87.00	Expired
n60:	-2	DFS	April	1st	2021	88	Put	0.43	0	\$86.00	Expired
n61:	-1	MSFT	April	9th	2021	217.5	Put	0.60	0	\$60.00	Expired
n62:	-2	AMAT	April	16th	2021	103	Put	0.37	0	\$74.00	Expired
n63:	-2	PKI	April	16th	2021	115	Put	0.38	0	\$76.00	Expired
n64:	-1	MLM	April	16th	2021	300	Put	1.03	0	\$103.00	Expired
n65:	-1	ETSY	April	30th	2021	170	Put	1.03	0	\$103.00	Expired
n66:	-2	MU	April	30th	2021	81	Put	0.38	0	\$76.00	Expired
n67:	-2	KMX	May	7th	2021	115	Put	0.48	0	\$96.00	Expired
n68:	-1	CAT	May	21st	2021	207.5	Put	0.73	0	\$73.00	Expired
n69:	-1	URI	May	21st	2021	295	Put	0.90	0	\$90.00	Expired
n70:	-2	AAPL	May	28th	2021	116	Put	0.45	0	\$90.00	Expired
n71:	-3	SCHW	May	28th	2021	62	Put	0.30	0	\$90.00	Expired
n72:	-3	CZR	May	28th	2021	86	Put	0.28	0	\$84.00	Expired
n73:	-3	TWTR	June	18th	2021	43	Put	0.30	0	\$90.00	Expired
n74:	-3	ATVI	June	18th	2021	85	Put	0.38	0	\$114.00	Expired
n75:	-2	AKAM	June	18th	2021	100	Put	0.38	0	\$76.00	Expired
n76:	-1	MSFT	June	18th	2021	235	Put	1.01	0	\$101.00	Expired
n77:	-4	UAL	June	25th	2021	49	Put	0.29	0	\$116.00	Expired
n78:	-2	MTB	June	18th	2021	145	Put	0.43	0.87	-\$88.00	Closed
n79:	-1	ULTA	June	18th	2021	295	Put	0.70	0	\$70.00	Expired
n80:	-2	ETSY	June	25th	2021	125	Put	0.77	0	\$154.00	Expired
n81:	-2	ENPH	July	9th	2021	125	Put	0.34	0	\$68.00	Expired
n82:	-1	ADSK	July	23rd	2021	265	Put	0.89	0	\$89.00	Expired
n83:	-1	MA	July	23rd	2021	345	Put	0.58	0	\$58.00	Expired
n84:	-2	AMAT	July	30th	2021	123	Put	0.48	0	\$96.00	Expired
n85:	-1	GS	July	30th	2021	340	Put	0.93	0	\$93.00	Expired
n86:	-2	PNC	Aug	6th	2021	167.5	Put	0.48	0	\$96.00	Expired
n87:	-1	FDX	Aug	6th	2021	275	Put	0.75	2.63	-\$188.00	Stopped Out
n88:	-2	INFO	Aug	20th	2021	105	Put	0.38	0	\$76.00	Expired
n89:	-3	NUE	Aug	20th	2021	90	Put	0.38	0	\$114.00	Expired
n90:	-4	RCL	Aug	27th	2021	65	Put	0.28	0	\$112.00	Expired
n91:	-2	PNC	Aug	27th	2021	175	Put	0.39	0	\$78.00	Expired
n92:	-1	FB	Sept	3rd	2021	325	Put	0.83	0	\$83.00	Expired
n93:	-3	LYV	Sept	17th	2021	65	Put	0.33	0	\$99.00	Expired
n94:	-3	STX	Sept	3rd	2021	80	Put	0.28	0	\$84.00	Expired
n95:	-3	NUE	Sept	17th	2021	100	Put	0.32	0	\$96.00	Expired
n96:	-2	VRSK	Sept	17th	2021	180	Put	0.53	0	\$106.00	Expired
n97:	-1	DHR	Sept	17th	2021	280	Put	0.78	0	\$78.00	Expired
n98:	-3	RCL	Sept	17th	2021	71	Put	0.28	0	\$84.00	Expired
n99:	-2	PNC	Sept	17th	2021	175	Put	0.38	0	\$76.00	Expired
n100:	-1	FB	Sept	24th	2021	350	Put	1.06	7.87	-\$681.00	Stopped Out
n101:	-1	CRM	Sept	24th	2021	240	Put	0.79	0	\$79.00	Expired
n102:	-1	PYPL	Sept	24th	2021	265	Put	0.90	0	\$90.00	Expired

n103:	-2	AMAT	Oct	1st	2021	123	Put	0.42	0	\$84.00	Expired
n104:	-2	JPM	Oct	1st	2021	145	Put	0.42	0	\$84.00	Expired
n105:	-2	TXN	Oct	15th	2021	175	Put	0.50	0	\$100.00	Expired
n106:	-2	AXP	Oct	8th	2021	157.5	Put	0.36	0	\$72.00	Expired
n107:	-2	AJG	Oct	15th	2021	140	Put	0.48	0	\$96.00	Expired
n108:	-2	COF	Oct	15th	2021	144.4	Put	0.54	0	\$108.00	Expired
n109:	-3	HES	Oct	22nd	2021	63	Put	0.28	0	\$84.00	Expired
n110:	-1	NVDA	Oct	29th	2021	180	Put	0.73	0	\$73.00	Expired
n111:	-3	ORCL	Oct	29th	2021	88	Put	0.33	0	\$99.00	Expired
n112:	-1	ACN	Oct	29th	2021	300	Put	0.68	0	\$68.00	Expired
n113:	-3	NUE	Nov	5th	2021	90	Put	0.28	0	\$84.00	Expired
n114:	-2	ADI	Nov	19th	2021	157.5	Put	0.58	0	\$116.00	Expired
n115:	-2	GD	Nov	12th	2021	190	Put	0.56	0	\$112.00	Expired
n116:	-1	DHR	Nov	19th	2021	280	Put	0.78	0	\$78.00	Expired
n117:	-3	EW	Nov	19th	2021	105	Put	0.36	0	\$108.00	Expired
n118:	-3	PGR	Dec	17th	2021	85	Put	0.38	0	\$114.00	Expired
n119:	-3	AEE	Dec	17th	2021	80	Put	0.48	0	\$144.00	Expired
n120:	-1	MA	Dec	3rd	2021	310	Put	0.87	6.17	-\$530.00	Stopped Out
n121:	-2	NUE	Dec	10th	2021	101	Put	0.58	0	\$116.00	Expired
n122:	-1	DHR	Dec	17th	2021	285	Put	0.73	0	\$73.00	Expired
n123:	-2	WM	Dec	17th	2021	150	Put	0.48	0	\$96.00	Expired
n124:	-2	AKAM	Dec	17th	2021	100	Put	0.43	0	\$86.00	Expired
n125:	-4	MET	Dec	31st	2021	55	Put	0.28	0	\$112.00	Expired
n126:	-2	CBOE	Dec	31st	2021	120	Put	0.48	0	\$96.00	Expired
n127:	-1	LOW	Dec	31st	2021	235	Put	0.75	0	\$75.00	Expired
n128:	-2	AAPL	Dec	31st	2021	155	Put	0.74	0	\$148.00	Expired
n129:	-1	MCD	Jan	7th	2022	240	Put	0.77	0	\$77.00	Expired
n130:	-1	MSI	Jan	21st	2022	220	Put	0.83	0	\$83.00	
n131:	-1	FTNT	Jan	21st	2022	300	Put	1.13	3.41	-\$228.00	
n132:	-1	NXPI	Jan	14th	2022	205	Put	0.80	0	\$80.00	Expired
n133:	-2	COF	Jan	21st	2022	135	Put	0.38	0	\$76.00	
n134:	-2	NUE	Jan	21st	2022	97.5	Put	0.38	2.62	-\$448.00	
n136:	-3	MU	Jan	28th	2022	85	Put	0.28	2.48	-\$660.00	Stopped Out
n137:	-3	NTAP	Feb	18th	2022	85	Put	0.78	3.62	-\$852.00	

Hedge

x20:	2	VXX	Jun	26th	2020	49	Call	1.02	0	-\$204.00	Expired
	2	VIX	Sept	16th	2020	42.5	Call	1.99			
	-2	VIX	Sept	16th	2020	60	Call	0.58	0	-\$282.00	Expired
x21:	1	VIX	Feb	17th	2021	40	Call	3.62			
	-1	VIX	Feb	17th	2021	55	Call	1.83	0	-\$179.00	Expired
	2	VIX	May	19th	2021	32.5	Call	1.22			
	-2	VIX	May	19th	2021	42.5	Call	0.50	0	-\$144.00	Expired
	2	VIX	Oct	20th	2021	32.5	Call	2.78			
	-2	VIX	Oct	20th	2021	50	Call	1.08	0	-\$340.00	Expired
	1	VIX	Dec	22nd	2021	32.5	Call	2.43	0.68		
	-1	VIX	Dec	22nd	2021	45	Call	1.23	0.31	-\$83.00	Closed

Realized: \$5,988.00