

I am working the following roll in MDT into a further rally, selling my August 10th \$90.5 calls to buy the August 17th \$92 calls and collect \$0.50:

		Ratio	Qty	Expiry	Strike	Size	Bid	Theo	Ask	Size	Delta	
X	Close	-1	-15	MDT (W)Aug10	90.5	C	115	0.72	0.75	0.76	155	-60
X	Open	1	15	MDT Aug17	92	C	2	0.35	0.38	0.36	25	29

Screenshot from Sterling Vol Trader

MRK broke out from the watch list, so I bought the August 24th \$67.5 calls for \$0.32:

OI	Volume	Delta	IV	Vol	Bid	Theo	Ask	SIM	Pos	PnL	Last	Strike
18 days to expiration												
15	15	26.19	13.21		0.29	0.30	0.32		15	-23	0.32	MRK(W) Aug24 67.5

Screenshot from Sterling Vol Trader

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