

I have exited my BBY call diagonal today, selling my August 17th \$77.50 – August 10th \$80 call diagonal at \$2.00:

OI	Volume	Delta	IV	Vol	Bid	Theo	Ask	SIM	Pos	PnL	Last	Strike
Expiration												
56	20	4.86	41.56	26.62		0.01	0.11			-8	0.08	BBY(W) Aug10 80
7 days to expiration												
2311	76	72.80	25.49	26.44	2.08	2.21	2.27			149	2.08	BBY Aug17 77.5

Screenshot from Sterling Vol Trader

If T rallies through my strike, I will look to close that position near the close today as I don't expect it to pick up enough premium to justify rolling. If it rallies with follow-through, I'll look for a new entry next week.

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