

SPY 288 Call vs. 288.30						Economic Events	Cumulative Earnings Reported (%)
Tenor	Price		Vol	Inter-Period Fwd Vol			
	\$	%					
Friday, August 03, 2018	0.19	0.20%	8.3		ISM (both), ADP, NFP, FOMC Decision	61%	
Friday, August 10, 2018	0.47	0.37%	8.1		8.4 PPI, CPI	66%	
Friday, August 17, 2018	0.76	0.51%	8.0		8.4	70%	
Friday, August 24, 2018	1.05	0.65%	8.0		8.7 FOMC mins (Aug)	72%	
Friday, August 31, 2018	1.39	0.80%	8.2		9.6 PCE	74%	
Friday, September 07, 2018	1.69	0.92%	8.4		10.1 ISM (both), ADP, NFP	75%	

Kind regards,
Nadean

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