



tastytrade Research presents

Cherry Picks



October 15, 2017

Earnings Season Special Edition

This week begins the 3-week earnings season – the brief quarterly occurrence where the bulk of companies report their earnings. In this special “Earnings Edition Cherry Picks”, we report the historical earnings moves of some of the most popularly traded stocks and an additional calendar of upcoming stocks.

The regular Cherry Picks will come out, at its regular time on Tuesday morning.

Best of luck in this week’s trading – we welcome comments.

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Historical Stock Moves Around Earnings

Upcoming Earnings Release Date		Historical Price Move From Immediately Before Earnings to that Friday's Expiration								
		2nd Q	1st Q	4th Q	3rd Q	2nd Q	1st Q	4th Q	3rd Q	2nd Q
		2017	2017	2016	2016	2016	2016	2015	2015	2015
NFLX	Mon Oct-16 (After Close)	17%	-3%	4%	28%	-13%	-12%	-7%	-10%	17%
CSX	Tue Oct-17 (Before Open)	-5%	8%	16%	3%	1%	4%	-4%	-1%	0%
GS	Tue Oct-17 (Before Open)	-4%	-4%	-2%	3%	-2%	5%	0%	3%	0%
IBM	Tue Oct-17 (After Close)	-4%	-6%	2%	-3%	1%	-3%	-4%	-3%	-8%
EBAY	Wed Oct-18 (After Close)	-2%	-5%	8%	-11%	13%	0%	-11%	16%	4%
UAL	Wed Oct-18 (After Close)	-9%	-2%	2%	5%	-1%	-13%	4%	9%	-1%
CAT	Tue Oct-24 (Before Open)	5%	6%	1%	-2%	5%	0%	7%	3%	-5%
GM	Tue Oct-24 (Before Open)	0%	0%	-5%	-5%	2%	0%	-4%	7%	3%
CMG	Tue Oct-24 (After Close)	1%	1%	-5%	-9%	6%	-6%	-3%	-8%	8%
BA	Wed Oct-25 (Before Open)	14%	1%	4%	3%	-1%	1%	-6%	6%	-1%
FCX	Wed Oct-25 (Before Open)	13%	4%	-4%	7%	5%	23%	17%	2%	-18%
GG	Wed Oct-25 (After Close)	-5%	-4%	4%	-3%	-5%	13%	-13%	-12%	3%
TSLA	Wed Oct-25 (After Close)	10%	-1%	-6%	-1%	2%	-3%	5%	12%	-10%
TWTR	Thu Oct-26 (Before Open)	-15%	12%	-17%	1%	-10%	-18%	6%	-9%	-15%
AMZN	Thu Oct-26 (After Close)	-2%	1%	-4%	-5%	1%	10%	-8%	6%	10%
BIDU	Thu Oct-26 (After Close)	9%	-4%	-5%	3%	-4%	4%	10%	11%	-13%
GILD	Thu Oct-26 (After Close)	2%	-1%	-9%	-2%	-10%	-9%	3%	-3%	4%
GOOG	Thu Oct-26 (After Close)	-4%	4%	-1%	0%	3%				
MSFT	Thu Oct-26 (After Close)	-1%	0%	2%	4%	7%	-7%	6%	10%	-3%
XOM	Fri Oct-27 (Before Open)	-2%	0%	-2%	-2%	-1%	0%	5%	1%	-5%
X	Tue Oct-31 (After Close)	-6%	-28%	3%	6%	20%	3%	-10%	-16%	10%
FB	Wed Nov-01 (After Close)	4%	-1%	-2%	-5%	0%	8%	19%	3%	-3%
RIG	Wed Nov-01 (After Close)	5%	7%	4%	4%	5%	6%	5%	-11%	10%

Earnings Calendar

Symbol	Description	Expected Report Date	Time of Day	Weekly Options	In Dow?	In S&P 500?	In tastytrade Watchlist?	Market Cap (Billions)
NFLX	Netflix	Mon Oct-16	After Close	Yes	-	Yes	Yes	85.92
CSX	CSX	Tue Oct-17	Before Open	Yes	-	Yes	Yes	48.31
JNJ	Johnson & Johnson	Tue Oct-17	Before Open	Yes	Yes	Yes	-	357
MS	Morgan Stanley	Tue Oct-17	Before Open	Yes	-	Yes	-	88.74
UNH	UnitedHealth Group (DE)	Tue Oct-17	Before Open	Yes	Yes	Yes	-	186.23
GS	Goldman Sachs Group	Tue Oct-17	Before Open	Yes	Yes	Yes	Yes	92.55
IBM	International Business Machines	Tue Oct-17	After Close	Yes	Yes	Yes	Yes	137.22
CREE	Cree	Tue Oct-17	After Close	Yes	-	-	-	2.85
ABT	Abbott Laboratories	Wed Oct-18	Before Open	Yes	-	Yes	-	95.1
UAL	United Continental Holdings	Wed Oct-18	After Close	Yes	-	Yes	Yes	20.46
AXP	American Express	Wed Oct-18	After Close	Yes	Yes	Yes	-	81.92
EBAY	eBay	Wed Oct-18	After Close	Yes	-	Yes	Yes	41.12
KMI	Kinder Morgan	Wed Oct-18	After Close	Yes	-	Yes	-	42.03
VZ	Verizon Communications	Thu Oct-19	Before Open	Yes	Yes	Yes	-	196.59
ISRG	Intuitive Surgical	Thu Oct-19	After Close	Yes	-	Yes	-	40.52
PYPL	PayPal Holdings	Thu Oct-19	After Close	Yes	-	Yes	-	82.5
PG	Procter & Gamble	Fri Oct-20	Before Open	Yes	Yes	Yes	-	238.25
SLB	Schlumberger N.V.	Fri Oct-20	Before Open	Yes	-	Yes	-	93.21
HON	Honeywell International	Fri Oct-20	Before Open	Yes	-	Yes	-	109.41
CLF	Cleveland-Cliffs	Fri Oct-20	Before Open	Yes	-	-	-	2.22
GE	General Electric	Fri Oct-20	Before Open	Yes	Yes	Yes	-	199.48
HAL	Halliburton	Mon Oct-23	Before Open	Yes	-	Yes	-	38.96
LLY	Eli Lilly and	Tue Oct-24	Before Open	Yes	-	Yes	-	91
CAT	Caterpillar	Tue Oct-24	Before Open	Yes	Yes	Yes	Yes	76.74
LMT	Lockheed Martin	Tue Oct-24	Before Open	Yes	-	Yes	-	92.19
UTX	United Technologies	Tue Oct-24	Before Open	Yes	Yes	Yes	-	95.03
MMM	3M	Tue Oct-24	Before Open	Yes	Yes	Yes	-	129.73
MCD	McDonald's	Tue Oct-24	Before Open	Yes	Yes	Yes	-	133.81
GM	General Motors	Tue Oct-24	Before Open	Yes	-	Yes	Yes	66.62
TXN	Texas Instruments	Tue Oct-24	After Close	Yes	-	Yes	-	92.44
CMG	Chipotle Mexican Grill	Tue Oct-24	After Close	Yes	-	Yes	Yes	9.17
AKAM	Akamai Technologies	Tue Oct-24	After Close	Yes	-	Yes	-	8.72
AMD	Advanced Micro Devices	Tue Oct-24	After Close	Yes	-	Yes	-	13.52
T	AT&T	Tue Oct-24	After Close	Yes	-	Yes	-	219.41

Symbol	Description	Expected Report Date	Time of Day	Weekly Options	In Dow?	In S&P 500?	In tastytrade Watchlist?	Market Cap (Billions)
KO	Coca-Cola	Wed Oct-25	Before Open	Yes	Yes	Yes	-	197.23
V	Visa	Wed Oct-25	Before Open	Yes	Yes	Yes	-	249.43
WBA	Walgreens Boots Alliance	Wed Oct-25	Before Open	Yes	-	Yes	-	72.77
FCX	Freeport-McMoRan	Wed Oct-25	Before Open	Yes	-	Yes	Yes	21.39
BA	Boeing	Wed Oct-25	Before Open	Yes	Yes	Yes	Yes	154.84
LUV	Southwest Airlines	Wed Oct-25	Before Open	Yes	-	Yes	-	35.2
GG	Goldcorp	Wed Oct-25	After Close	Yes	-	-	Yes	11.54
GRPN	Groupon	Wed Oct-25	Before Open	Yes	-	-	-	2.58
TSLA	Tesla	Wed Oct-25	After Close	Yes	-	-	Yes	59.5
BMJ	Bristol-Myers Squibb	Thu Oct-26	Before Open	Yes	-	Yes	-	107.66
UPS	United Parcel Service	Thu Oct-26	Before Open	Yes	-	Yes	-	102.97
COP	ConocoPhillips	Thu Oct-26	Before Open	Yes	-	Yes	-	60.26
MCK	McKesson	Thu Oct-26	Before Open	Yes	-	Yes	-	31.01
HSY	The Hershey	Thu Oct-26	Before Open	Yes	-	Yes	-	23.35
F	Ford Motor	Thu Oct-26	Before Open	Yes	-	Yes	-	47.96
NEM	Newmont Mining	Thu Oct-26	Before Open	Yes	-	Yes	-	20.57
AAL	American Airlines Group	Thu Oct-26	Before Open	Yes	-	Yes	-	25.59
MO	Altria Group	Thu Oct-26	Before Open	Yes	-	Yes	-	125.6
TWTR	Twitter	Thu Oct-26	Before Open	Yes	-	-	Yes	13.68
MSFT	Microsoft	Thu Oct-26	After Close	Yes	Yes	Yes	Yes	597.19
AMZN	Amazon.com	Thu Oct-26	After Close	Yes	-	Yes	Yes	483.08
GOOG	Alphabet (Class C) Capital Stock	Thu Oct-26	After Close	Yes	-	Yes	Yes	689.78
GOOGL	Alphabet (Class A)	Thu Oct-26	After Close	Yes	-	Yes	-	701.72
GILD	Gilead Sciences	Thu Oct-26	After Close	Yes	-	Yes	Yes	105.7
INTC	Intel	Thu Oct-26	After Close	Yes	Yes	Yes	-	185.8
BIDU	Baidu, ADR	Thu Oct-26	After Close	Yes	-	-	Yes	91.53
EXPE	Expedia	Thu Oct-26	After Close	Yes	-	Yes	-	22.83
MRK	Merck & (new)	Fri Oct-27	Before Open	Yes	Yes	Yes	-	173.58
CVX	Chevron	Fri Oct-27	Before Open	Yes	Yes	Yes	-	225.96
ABBV	AbbVie	Fri Oct-27	Before Open	Yes	-	Yes	-	144.98
XOM	Exxon Mobil	Fri Oct-27	Before Open	Yes	Yes	Yes	Yes	349.26
RCL	Royal Caribbean Cruises Ltd.	Fri Oct-27	Before Open	Yes	-	Yes	-	27.2

Symbol	Description	Expected Report Date	Time of Day	Weekly Options	In Dow?	In S&P 500?	In tastytrade Watchlist?	Market Cap (Billions)
PFE	Pfizer	Tue Oct-31	Before Open	Yes	Yes	Yes	-	216.42
UAA	Under Armour (Class A)	Tue Oct-31	Before Open	Yes	-	Yes	-	7.28
MOS	Mosaic	Tue Oct-31	Before Open	Yes	-	Yes	-	7.66
MA	Mastercard	Tue Oct-31	Before Open	Yes	-	Yes	-	157.68
UA	Under Armour (Class C)	Tue Oct-31	Before Open	Yes	-	Yes	-	6.71
EA	Electronic Arts	Tue Oct-31	After Close	Yes	-	Yes	-	36.59
X	United States Steel	Tue Oct-31	After Close	Yes	-	-	Yes	4.79
DDD	3D Systems	Tue Oct-31	After Close	Yes	-	-	-	1.38
FB	Facebook, (Class A)	Wed Nov-01	After Close	Yes	-	Yes	Yes	506.58
RIG	Transocean Ltd (Switzerland)	Wed Nov-01	After Close	Yes	-	Yes	Yes	4.27
QCOM	QUALCOMM	Wed Nov-01	After Close	Yes	-	Yes	-	78.18
GPRO	GoPro, (Class A)	Wed Nov-01	After Close	Yes	-	-	-	1.31
YELP	Yelp	Wed Nov-01	After Close	Yes	-	-	-	3.61
WYNN	Wynn Resorts, Limited	Wed Nov-01	After Close	Yes	-	Yes	-	14.53

Disclosures

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