



Cherry Picks

tastytrade's Quantitative Newsletter for Traders



January 19, 2021

Options involve risk and are not suitable for all investors. Please read [Characteristics and Risks of Standardized Options](#) before deciding to invest.

Earnings Season has Begun!

Earning season "officially" began with the big banks. In 2 weeks, we'll see the "peak" period. Big names this week: NFLX, UAL, IBM, and INTC.

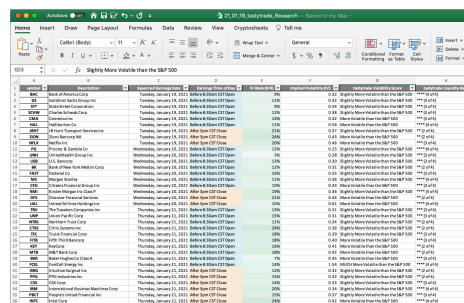
Date	# of Companies Reporting Earnings
Tuesday, January 19, 2021	9
Wednesday, January 20, 2021	10
Thursday, January 21, 2021	17
Friday, January 22, 2021	5
Monday, January 25, 2021	0
Tuesday, January 26, 2021	30
Wednesday, January 27, 2021	34
Thursday, January 28, 2021	35
Friday, January 29, 2021	16
Monday, February 1, 2021	0
Tuesday, February 2, 2021	32
Wednesday, February 3, 2021	36
Thursday, February 4, 2021	62
Friday, February 5, 2021	8
Monday, February 8, 2021	0
Tuesday, February 9, 2021	27
Wednesday, February 10, 2021	31
Thursday, February 11, 2021	36
Friday, February 12, 2021	6

** Attention Data Geeks **

Weekly Free Download

This Week – Earnings Data

Free download of Earnings Data! This includes the expected time release – along with the "new tastytrade Volatility Score." This provides for a nice expectation of volatility as compared against the S&P 500. Get the spreadsheet [from HERE](#).



Last Week – Small Exchange Data

Last week's Cherry Picks included the end-of-day, OHLC (open, high, low & close) data for the Small Exchange cash products. It updates daily at 4:05pm. Download it via [this link here](#).

10-year Treasury finally above 1%

We always find it interesting looking at the yield-to-maturities of different debt products. In this current environment, equities/options are still more interesting than parking cash long term...

	3mo	1yr	2yr	10yr	30yr+
CDs	0.05%	0.05%	0.15%	1.35%	--
U.S. Treasury	0.07%	0.09%	0.13%	1.09%	1.84%
Corporate (Aaa/AAA)	0.12%	0.18%	--	1.54%	3.16%
Corporate (Aa/AA)	0.20%	0.24%	0.28%	1.87%	3.88%
Corporate (A/A)	0.21%	0.32%	0.84%	2.11%	4.00%
Corporate (Baa/BBB)	0.62%	0.83%	1.69%	4.29%	4.81%
Municipal (Aaa/AAA)	0.30%	0.32%	0.47%	1.67%	2.10%
Municipal (Aa/AA)	0.39%	0.51%	0.76%	1.81%	2.35%
Municipal (A/A)	0.44%	0.59%	0.71%	2.00%	2.10%
Taxable Municipal*	0.77%	0.65%	0.94%	2.73%	3.94%

Michael Rechenthin, PhD
drdata@tastytrade.com



Upcoming Earnings



Attention Data Geeks – The full dataset can be found here: [from HERE](#).

	Description	Expected Earnings Date	Earnings Time of Day	IV Rank (IVR)	Implied Volatility (IV)	tastytrade Volatility Score	tastytrade Liquidity Rank
BAC	Bank of America Corp	Tuesday, January 19, 2021	Before 8:30am CST Open	9%	0.32	Slightly More Volatile than the S&P 500	**** (4 of 4)
GS	Goldman Sachs Group Inc	Tuesday, January 19, 2021	Before 8:30am CST Open	11%	0.32	Slightly More Volatile than the S&P 500	*** (3 of 4)
STT	State Street Corporation	Tuesday, January 19, 2021	Before 8:30am CST Open	9%	0.34	Slightly More Volatile than the S&P 500	*** (3 of 4)
SCHW	Charles Schwab Corp	Tuesday, January 19, 2021	Before 8:30am CST Open	12%	0.38	Slightly More Volatile than the S&P 500	*** (3 of 4)
CMA	Comerica Inc	Tuesday, January 19, 2021	Before 8:30am CST Open	14%	0.42	More Volatile than the S&P 500	*** (3 of 4)
HAL	Halliburton Co	Tuesday, January 19, 2021	Before 8:30am CST Open	11%	0.56	More Volatile than the S&P 500	**** (4 of 4)
JBHT	JB Hunt Transport Services Inc	Tuesday, January 19, 2021	After 3pm CST Close	21%	0.37	Slightly More Volatile than the S&P 500	** (2 of 4)
ZION	Zions Bancorp NA	Tuesday, January 19, 2021	After 3pm CST Close	24%	0.43	More Volatile than the S&P 500	** (2 of 4)
NFLX	Netflix Inc	Tuesday, January 19, 2021	After 3pm CST Close	20%	0.46	More Volatile than the S&P 500	*** (3 of 4)
PG	Procter & Gamble Co	Wednesday, January 20, 2021	Before 8:30am CST Open	12%	0.25	Slightly More Volatile than the S&P 500	**** (4 of 4)
UNH	UnitedHealth Group Inc	Wednesday, January 20, 2021	Before 8:30am CST Open	3%	0.28	Slightly More Volatile than the S&P 500	*** (3 of 4)
USB	U.S. Bancorp	Wednesday, January 20, 2021	Before 8:30am CST Open	13%	0.30	Slightly More Volatile than the S&P 500	*** (3 of 4)
BK	Bank of New York Mellon Corp	Wednesday, January 20, 2021	Before 8:30am CST Open	12%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
FAST	Fastenal Co	Wednesday, January 20, 2021	Before 8:30am CST Open	16%	0.35	Slightly More Volatile than the S&P 500	*** (3 of 4)
MS	Morgan Stanley	Wednesday, January 20, 2021	Before 8:30am CST Open	11%	0.36	Slightly More Volatile than the S&P 500	**** (4 of 4)
CFG	Citizens Financial Group Inc	Wednesday, January 20, 2021	Before 8:30am CST Open	10%	0.43	More Volatile than the S&P 500	*** (3 of 4)
KMI	Kinder Morgan Inc Class P	Wednesday, January 20, 2021	After 3pm CST Close	19%	0.36	Slightly More Volatile than the S&P 500	**** (4 of 4)
DFS	Discover Financial Services	Wednesday, January 20, 2021	After 3pm CST Close	21%	0.44	More Volatile than the S&P 500	** (2 of 4)
UAL	United Airlines Holdings Inc	Wednesday, January 20, 2021	After 3pm CST Close	10%	0.61	More Volatile than the S&P 500	**** (4 of 4)
TRV	The Travelers Companies Inc	Thursday, January 21, 2021	Before 8:30am CST Open	13%	0.31	Slightly More Volatile than the S&P 500	*** (3 of 4)
UNP	Union Pacific Corp	Thursday, January 21, 2021	Before 8:30am CST Open	15%	0.31	Slightly More Volatile than the S&P 500	*** (3 of 4)
NTRS	Northern Trust Corp	Thursday, January 21, 2021	Before 8:30am CST Open	11%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
CTXS	Citrix Systems Inc	Thursday, January 21, 2021	Before 8:30am CST Open	24%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
TFC	Truist Financial Corp	Thursday, January 21, 2021	Before 8:30am CST Open	18%	0.39	Slightly More Volatile than the S&P 500	*** (3 of 4)
FITB	Fifth Third Bancorp	Thursday, January 21, 2021	Before 8:30am CST Open	18%	0.40	More Volatile than the S&P 500	*** (3 of 4)
KEY	KeyCorp	Thursday, January 21, 2021	Before 8:30am CST Open	16%	0.41	More Volatile than the S&P 500	** (2 of 4)
MTB	M&T Bank Corp	Thursday, January 21, 2021	Before 8:30am CST Open	18%	0.42	More Volatile than the S&P 500	** (2 of 4)
BKR	Baker Hughes Co Class A	Thursday, January 21, 2021	Before 8:30am CST Open	7%	0.45	More Volatile than the S&P 500	*** (3 of 4)
FCEL	FuelCell Energy Inc	Thursday, January 21, 2021	Before 8:30am CST Open	14%	1.54	MUCH More Volatile than the S&P 500	**** (4 of 4)
ISRG	Intuitive Surgical Inc	Thursday, January 21, 2021	After 3pm CST Close	12%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
PPG	PPG Industries Inc	Thursday, January 21, 2021	After 3pm CST Close	15%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
CSX	CSX Corp	Thursday, January 21, 2021	After 3pm CST Close	14%	0.33	Slightly More Volatile than the S&P 500	*** (3 of 4)
IBM	International Business Machines Corp	Thursday, January 21, 2021	After 3pm CST Close	20%	0.34	Slightly More Volatile than the S&P 500	**** (4 of 4)
PBCT	People's United Financial Inc	Thursday, January 21, 2021	After 3pm CST Close	15%	0.37	Slightly More Volatile than the S&P 500	*** (3 of 4)
INTC	Intel Corp	Thursday, January 21, 2021	After 3pm CST Close	24%	0.42	More Volatile than the S&P 500	**** (4 of 4)
SIVB	SVB Financial Group	Thursday, January 21, 2021	After 3pm CST Close	16%	0.48	More Volatile than the S&P 500	* (1 of 4)
CCL	Carnival Corp	Friday, January 22, 2021	N/A	13%	0.68	MUCH More Volatile than the S&P 500	**** (4 of 4)
KSU	Kansas City Southern	Friday, January 22, 2021	Before 8:30am CST Open	18%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
RF	Regions Financial Corp	Friday, January 22, 2021	Before 8:30am CST Open	15%	0.41	More Volatile than the S&P 500	*** (3 of 4)
HBAN	Huntington Bancshares Inc	Friday, January 22, 2021	Before 8:30am CST Open	24%	0.42	More Volatile than the S&P 500	**** (4 of 4)
SLB	Schlumberger Ltd	Friday, January 22, 2021	Before 8:30am CST Open	14%	0.54	More Volatile than the S&P 500	**** (4 of 4)
OTIS	Otis Worldwide Corp ordinary Shares	Monday, January 25, 2021	N/A	25%	0.35	Slightly More Volatile than the S&P 500	*** (3 of 4)
KMB	Kimberly-Clark Corp	Monday, January 25, 2021	Before 8:30am CST Open	13%	0.26	Slightly More Volatile than the S&P 500	** (2 of 4)
PCAR	PACCAR Inc	Tuesday, January 26, 2021	N/A	15%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
EBAY	eBay Inc	Tuesday, January 26, 2021	N/A	31%	0.43	More Volatile than the S&P 500	**** (4 of 4)
XRX	Xerox Holdings Corp	Tuesday, January 26, 2021	N/A	11%	0.43	More Volatile than the S&P 500	*** (3 of 4)
XLNX	Xilinx Inc	Tuesday, January 26, 2021	N/A	38%	0.56	More Volatile than the S&P 500	** (2 of 4)
VZ	Verizon Communications Inc	Tuesday, January 26, 2021	Before 8:30am CST Open	10%	0.21	Slightly Less Volatile than the S&P 500	**** (4 of 4)
JNJ	Johnson & Johnson	Tuesday, January 26, 2021	Before 8:30am CST Open	13%	0.25	As Volatile as the S&P 500	**** (4 of 4)

I highlighted in Yellow some of the more interesting stocks with Earnings.



Upcoming Earnings



Attention Data Geeks – The full dataset can be found here: [from HERE](#).

	Description	Expected Earnings Date	Earnings Time of Day	IV Rank (IVR)	Implied Volatility (IV)	tastytrade Volatility Score	tastytrade Liquidity Rank
PLD	Prologis Inc	Tuesday, January 26, 2021	Before 8:30am CST Open	10%	0.27	Slightly More Volatile than the S&P 500	*** (3 of 4)
NEE	NextEra Energy Inc	Tuesday, January 26, 2021	Before 8:30am CST Open	14%	0.28	Slightly More Volatile than the S&P 500	**** (4 of 4)
MMM	3M Co	Tuesday, January 26, 2021	Before 8:30am CST Open	15%	0.28	Slightly More Volatile than the S&P 500	*** (3 of 4)
LMT	Lockheed Martin Corp	Tuesday, January 26, 2021	Before 8:30am CST Open	16%	0.28	Slightly More Volatile than the S&P 500	** (2 of 4)
AXP	American Express Co	Tuesday, January 26, 2021	Before 8:30am CST Open	18%	0.35	Slightly More Volatile than the S&P 500	*** (3 of 4)
ROK	Rockwell Automation Inc	Tuesday, January 26, 2021	Before 8:30am CST Open	18%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
RTX	Raytheon Technologies Corp	Tuesday, January 26, 2021	Before 8:30am CST Open	17%	0.40	More Volatile than the S&P 500	**** (4 of 4)
DHI	D.R. Horton Inc	Tuesday, January 26, 2021	Before 8:30am CST Open	18%	0.44	More Volatile than the S&P 500	*** (3 of 4)
IVZ	Invesco Ltd	Tuesday, January 26, 2021	Before 8:30am CST Open	10%	0.47	More Volatile than the S&P 500	**** (4 of 4)
ALK	Alaska Air Group Inc	Tuesday, January 26, 2021	Before 8:30am CST Open	14%	0.50	More Volatile than the S&P 500	*** (3 of 4)
GE	General Electric Co	Tuesday, January 26, 2021	Before 8:30am CST Open	15%	0.52	More Volatile than the S&P 500	**** (4 of 4)
FCX	Freeport-McMoRan Inc	Tuesday, January 26, 2021	Before 8:30am CST Open	12%	0.60	More Volatile than the S&P 500	**** (4 of 4)
VAR	Varian Medical Systems Inc	Tuesday, January 26, 2021	After 3pm CST Close	42%	0.15	MUCH Less Volatile than the S&P 500	** (2 of 4)
SBUX	Starbucks Corp	Tuesday, January 26, 2021	After 3pm CST Close	11%	0.31	Slightly More Volatile than the S&P 500	**** (4 of 4)
MSFT	Microsoft Corp	Tuesday, January 26, 2021	After 3pm CST Close	15%	0.32	Slightly More Volatile than the S&P 500	**** (4 of 4)
MXIM	Maxim Integrated Products Inc	Tuesday, January 26, 2021	After 3pm CST Close	20%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
TXN	Texas Instruments Inc	Tuesday, January 26, 2021	After 3pm CST Close	13%	0.33	Slightly More Volatile than the S&P 500	*** (3 of 4)
WRB	WR Berkley Corp	Tuesday, January 26, 2021	After 3pm CST Close	19%	0.36	Slightly More Volatile than the S&P 500	* (1 of 4)
CHRW	C.H. Robinson Worldwide Inc	Tuesday, January 26, 2021	After 3pm CST Close	27%	0.37	Slightly More Volatile than the S&P 500	*** (3 of 4)
BXP	Boston Properties Inc	Tuesday, January 26, 2021	After 3pm CST Close	23%	0.38	Slightly More Volatile than the S&P 500	*** (3 of 4)
FFIV	F5 Networks Inc	Tuesday, January 26, 2021	After 3pm CST Close	20%	0.39	Slightly More Volatile than the S&P 500	** (2 of 4)
COF	Capital One Financial Corp	Tuesday, January 26, 2021	After 3pm CST Close	20%	0.41	More Volatile than the S&P 500	** (2 of 4)
AMD	Advanced Micro Devices Inc	Tuesday, January 26, 2021	After 3pm CST Close	15%	0.57	More Volatile than the S&P 500	**** (4 of 4)
TDY	Teledyne Technologies Inc	Wednesday, January 27, 2021	N/A	18%	0.35	Slightly More Volatile than the S&P 500	* (1 of 4)
PGR	Progressive Corp	Wednesday, January 27, 2021	Before 8:30am CST Open	13%	0.28	Slightly More Volatile than the S&P 500	*** (3 of 4)
GD	General Dynamics Corp	Wednesday, January 27, 2021	Before 8:30am CST Open	15%	0.29	Slightly More Volatile than the S&P 500	** (2 of 4)
ABT	Abbott Laboratories	Wednesday, January 27, 2021	Before 8:30am CST Open	18%	0.29	Slightly More Volatile than the S&P 500	*** (3 of 4)
T	AT&T Inc	Wednesday, January 27, 2021	Before 8:30am CST Open	17%	0.30	Slightly More Volatile than the S&P 500	**** (4 of 4)
NDAQ	Nasdaq Inc	Wednesday, January 27, 2021	Before 8:30am CST Open	15%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
ADP	Automatic Data Processing Inc	Wednesday, January 27, 2021	Before 8:30am CST Open	17%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
APH	Amphenol Corp Class A	Wednesday, January 27, 2021	Before 8:30am CST Open	11%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
TEL	TE Connectivity Ltd	Wednesday, January 27, 2021	Before 8:30am CST Open	13%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
ANTM	Anthem Inc	Wednesday, January 27, 2021	Before 8:30am CST Open	9%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
NSC	Norfolk Southern Corp	Wednesday, January 27, 2021	Before 8:30am CST Open	17%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
MKTX	MarketAxess Holdings Inc	Wednesday, January 27, 2021	Before 8:30am CST Open	17%	0.39	Slightly More Volatile than the S&P 500	* (1 of 4)
GLW	Corning Inc	Wednesday, January 27, 2021	Before 8:30am CST Open	24%	0.41	More Volatile than the S&P 500	*** (3 of 4)
ROL	Rollins Inc	Wednesday, January 27, 2021	Before 8:30am CST Open	15%	0.41	More Volatile than the S&P 500	** (2 of 4)
TXT	Textron Inc	Wednesday, January 27, 2021	Before 8:30am CST Open	12%	0.45	More Volatile than the S&P 500	*** (3 of 4)
BA	Boeing Co	Wednesday, January 27, 2021	Before 8:30am CST Open	13%	0.52	More Volatile than the S&P 500	**** (4 of 4)
HES	Hess Corp	Wednesday, January 27, 2021	Before 8:30am CST Open	14%	0.55	More Volatile than the S&P 500	*** (3 of 4)
CCI	Crown Castle International Corp	Wednesday, January 27, 2021	After 3pm CST Close	12%	0.27	Slightly More Volatile than the S&P 500	*** (3 of 4)
SYK	Stryker Corp	Wednesday, January 27, 2021	After 3pm CST Close	11%	0.30	Slightly More Volatile than the S&P 500	*** (3 of 4)
RJF	Raymond James Financial Inc	Wednesday, January 27, 2021	After 3pm CST Close	14%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
EW	Edwards Lifesciences Corp	Wednesday, January 27, 2021	After 3pm CST Close	16%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
PKG	Packaging Corp of America	Wednesday, January 27, 2021	After 3pm CST Close	13%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
AMP	Ameriprise Financial Inc	Wednesday, January 27, 2021	After 3pm CST Close	15%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
DRE	Duke Realty Corp	Wednesday, January 27, 2021	After 3pm CST Close	19%	0.38	Slightly More Volatile than the S&P 500	** (2 of 4)
HOLX	Hologic Inc	Wednesday, January 27, 2021	After 3pm CST Close	24%	0.42	More Volatile than the S&P 500	*** (3 of 4)
NOW	ServiceNow Inc	Wednesday, January 27, 2021	After 3pm CST Close	29%	0.44	More Volatile than the S&P 500	** (2 of 4)
WHR	Whirlpool Corp	Wednesday, January 27, 2021	After 3pm CST Close	21%	0.44	More Volatile than the S&P 500	** (2 of 4)



Upcoming Earnings



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	Description	Expected Earnings Date	Earnings Time of Day	IV Rank (IVR)	Implied Volatility (IV)	tastytrade Volatility Score	tastytrade Liquidity Rank
AAPL	Apple Inc	Wednesday, January 27, 2021	After 3pm CST Close	27%	0.45	More Volatile than the S&P 500	**** (4 of 4)
URI	United Rentals Inc	Wednesday, January 27, 2021	After 3pm CST Close	13%	0.48	More Volatile than the S&P 500	** (2 of 4)
FB	Facebook Inc A	Wednesday, January 27, 2021	After 3pm CST Close	38%	0.48	More Volatile than the S&P 500	**** (4 of 4)
LRCX	Lam Research Corp	Wednesday, January 27, 2021	After 3pm CST Close	25%	0.49	More Volatile than the S&P 500	** (2 of 4)
SLG	SL Green Realty Corp	Wednesday, January 27, 2021	After 3pm CST Close	25%	0.51	More Volatile than the S&P 500	*** (3 of 4)
TER	Teradyne Inc	Wednesday, January 27, 2021	After 3pm CST Close	29%	0.52	More Volatile than the S&P 500	** (2 of 4)
TSLA	Tesla Inc	Wednesday, January 27, 2021	After 3pm CST Close	20%	0.86	MUCH More Volatile than the S&P 500	*** (3 of 4)
VFC	VF Corp	Thursday, January 28, 2021	N/A	24%	0.41	More Volatile than the S&P 500	** (2 of 4)
MCD	McDonald's Corp	Thursday, January 28, 2021	Before 8:30am CST Open	11%	0.24	As Volatile as the S&P 500	**** (4 of 4)
MMC	Marsh & McLennan Companies Inc	Thursday, January 28, 2021	Before 8:30am CST Open	11%	0.26	Slightly More Volatile than the S&P 500	*** (3 of 4)
MKC	McCormick & Co Inc Non-Voting	Thursday, January 28, 2021	Before 8:30am CST Open	21%	0.29	Slightly More Volatile than the S&P 500	*** (3 of 4)
MO	Altria Group Inc	Thursday, January 28, 2021	Before 8:30am CST Open	8%	0.30	Slightly More Volatile than the S&P 500	**** (4 of 4)
SHW	Sherwin-Williams Co	Thursday, January 28, 2021	Before 8:30am CST Open	10%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
XEL	Xcel Energy Inc	Thursday, January 28, 2021	Before 8:30am CST Open	13%	0.30	Slightly More Volatile than the S&P 500	*** (3 of 4)
NOC	Northrop Grumman Corp	Thursday, January 28, 2021	Before 8:30am CST Open	18%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
DHR	Danaher Corp	Thursday, January 28, 2021	Before 8:30am CST Open	13%	0.32	Slightly More Volatile than the S&P 500	*** (3 of 4)
CMCSA	Comcast Corp Class A	Thursday, January 28, 2021	Before 8:30am CST Open	16%	0.33	Slightly More Volatile than the S&P 500	**** (4 of 4)
TROW	T. Rowe Price Group Inc	Thursday, January 28, 2021	Before 8:30am CST Open	14%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
NUE	Nucor Corp	Thursday, January 28, 2021	Before 8:30am CST Open	13%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
SWK	Stanley Black & Decker Inc	Thursday, January 28, 2021	Before 8:30am CST Open	12%	0.37	Slightly More Volatile than the S&P 500	** (2 of 4)
AOS	A.O. Smith Corp	Thursday, January 28, 2021	Before 8:30am CST Open	10%	0.37	Slightly More Volatile than the S&P 500	** (2 of 4)
MSCI	MSCI Inc	Thursday, January 28, 2021	Before 8:30am CST Open	15%	0.37	Slightly More Volatile than the S&P 500	** (2 of 4)
MA	Mastercard Inc A	Thursday, January 28, 2021	Before 8:30am CST Open	17%	0.38	Slightly More Volatile than the S&P 500	*** (3 of 4)
DOW	Dow Inc	Thursday, January 28, 2021	Before 8:30am CST Open	13%	0.41	More Volatile than the S&P 500	*** (3 of 4)
LUV	Southwest Airlines Co	Thursday, January 28, 2021	Before 8:30am CST Open	10%	0.43	More Volatile than the S&P 500	**** (4 of 4)
PHM	PulteGroup Inc	Thursday, January 28, 2021	Before 8:30am CST Open	15%	0.45	More Volatile than the S&P 500	** (2 of 4)
WRK	WestRock Co A	Thursday, January 28, 2021	Before 8:30am CST Open	15%	0.45	More Volatile than the S&P 500	*** (3 of 4)
VLO	Valero Energy Corp	Thursday, January 28, 2021	Before 8:30am CST Open	20%	0.49	More Volatile than the S&P 500	*** (3 of 4)
STM	STMicroelectronics NV ADR	Thursday, January 28, 2021	Before 8:30am CST Open	8%	0.52	More Volatile than the S&P 500	**** (4 of 4)
ABMD	Abiomed Inc	Thursday, January 28, 2021	Before 8:30am CST Open	30%	0.58	More Volatile than the S&P 500	** (2 of 4)
JBLU	JetBlue Airways Corp	Thursday, January 28, 2021	Before 8:30am CST Open	13%	0.59	More Volatile than the S&P 500	**** (4 of 4)
AAL	American Airlines Group Inc	Thursday, January 28, 2021	Before 8:30am CST Open	11%	0.69	MUCH More Volatile than the S&P 500	**** (4 of 4)
MUR	Murphy Oil Corp	Thursday, January 28, 2021	Before 8:30am CST Open	15%	0.82	MUCH More Volatile than the S&P 500	**** (4 of 4)
MDLZ	Mondelez International Inc Class A	Thursday, January 28, 2021	After 3pm CST Close	9%	0.24	As Volatile as the S&P 500	*** (3 of 4)
AJG	Arthur J. Gallagher & Co	Thursday, January 28, 2021	After 3pm CST Close	10%	0.26	Slightly More Volatile than the S&P 500	** (2 of 4)
EMN	Eastman Chemical Co	Thursday, January 28, 2021	After 3pm CST Close	12%	0.34	Slightly More Volatile than the S&P 500	*** (3 of 4)
CE	Celanese Corp Class A	Thursday, January 28, 2021	After 3pm CST Close	9%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
PGF	Principal Financial Group Inc	Thursday, January 28, 2021	After 3pm CST Close	9%	0.37	Slightly More Volatile than the S&P 500	*** (3 of 4)
RMD	ResMed Inc	Thursday, January 28, 2021	After 3pm CST Close	26%	0.40	More Volatile than the S&P 500	** (2 of 4)
JNPR	Juniper Networks Inc	Thursday, January 28, 2021	After 3pm CST Close	19%	0.42	More Volatile than the S&P 500	*** (3 of 4)
SWKS	Skyworks Solutions Inc	Thursday, January 28, 2021	After 3pm CST Close	18%	0.45	More Volatile than the S&P 500	*** (3 of 4)
WDC	Western Digital Corp	Thursday, January 28, 2021	After 3pm CST Close	16%	0.57	More Volatile than the S&P 500	**** (4 of 4)
BR	Broadridge Financial Solutions Inc	Friday, January 29, 2021	N/A	13%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
CL	Colgate-Palmolive Co	Friday, January 29, 2021	Before 8:30am CST Open	13%	0.25	Slightly More Volatile than the S&P 500	*** (3 of 4)
CHD	Church & Dwight Co Inc	Friday, January 29, 2021	Before 8:30am CST Open	15%	0.27	Slightly More Volatile than the S&P 500	*** (3 of 4)
HON	Honeywell International Inc	Friday, January 29, 2021	Before 8:30am CST Open	14%	0.31	Slightly More Volatile than the S&P 500	*** (3 of 4)



Upcoming Earnings



Attention Data Geeks – The full dataset can be found here: [from HERE](#).

	Description	Expected Earnings Date	Earnings Time of Day	IV Rank (IVR)	Implied Volatility (IV)	tastytrade Volatility Score	tastytrade Liquidity Rank
JCI	Johnson Controls International PLC	Friday, January 29, 2021	Before 8:30am CST Open	12%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
LHX	L3Harris Technologies Inc	Friday, January 29, 2021	Before 8:30am CST Open	16%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
ROP	Roper Technologies Inc	Friday, January 29, 2021	Before 8:30am CST Open	27%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
LLY	Eli Lilly and Co	Friday, January 29, 2021	Before 8:30am CST Open	22%	0.34	Slightly More Volatile than the S&P 500	*** (3 of 4)
CHTR	Charter Communications Inc A	Friday, January 29, 2021	Before 8:30am CST Open	34%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
CAT	Caterpillar Inc	Friday, January 29, 2021	Before 8:30am CST Open	16%	0.37	Slightly More Volatile than the S&P 500	*** (3 of 4)
CVX	Chevron Corp	Friday, January 29, 2021	Before 8:30am CST Open	18%	0.38	Slightly More Volatile than the S&P 500	**** (4 of 4)
LYB	LyondellBasell Industries NV	Friday, January 29, 2021	Before 8:30am CST Open	14%	0.41	More Volatile than the S&P 500	** (2 of 4)
ERIC	Telefonaktiebolaget L M Ericsson ADR Class B	Friday, January 29, 2021	Before 8:30am CST Open	12%	0.45	More Volatile than the S&P 500	**** (4 of 4)
SYF	Synchrony Financial	Friday, January 29, 2021	Before 8:30am CST Open	8%	0.46	More Volatile than the S&P 500	** (2 of 4)
WY	Weyerhaeuser Co	Friday, January 29, 2021	Before 8:30am CST Open	18%	0.46	More Volatile than the S&P 500	** (2 of 4)
PSX	Phillips 66	Friday, January 29, 2021	Before 8:30am CST Open	23%	0.47	More Volatile than the S&P 500	** (2 of 4)
SYI	Sysco Corp	Monday, February 1, 2021	N/A	17%	0.43	More Volatile than the S&P 500	** (2 of 4)
CTLT	Catalant Inc	Monday, February 1, 2021	N/A	19%	0.46	More Volatile than the S&P 500	** (2 of 4)
TMO	Thermo Fisher Scientific Inc	Monday, February 1, 2021	Before 8:30am CST Open	18%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
ARE	Alexandria Real Estate Equities Inc	Monday, February 1, 2021	After 3pm CST Close	22%	0.25	Slightly More Volatile than the S&P 500	* (1 of 4)
GL	Globe Life Inc	Tuesday, February 2, 2021	N/A	23%	0.34	Slightly More Volatile than the S&P 500	* (1 of 4)
FISV	Fiserv Inc	Tuesday, February 2, 2021	N/A	18%	0.34	Slightly More Volatile than the S&P 500	*** (3 of 4)
GILD	Gilead Sciences Inc	Tuesday, February 2, 2021	N/A	10%	0.34	Slightly More Volatile than the S&P 500	**** (4 of 4)
ZBH	Zimmer Biomet Holdings Inc	Tuesday, February 2, 2021	N/A	23%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
WAT	Waters Corp	Tuesday, February 2, 2021	N/A	28%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
TAK	Takeda Pharmaceutical Co Ltd ADR	Tuesday, February 2, 2021	N/A	6%	0.38	Slightly More Volatile than the S&P 500	**** (4 of 4)
JKHY	Jack Henry & Associates Inc	Tuesday, February 2, 2021	N/A	27%	0.39	Slightly More Volatile than the S&P 500	** (2 of 4)
TDG	TransDigm Group Inc	Tuesday, February 2, 2021	N/A	16%	0.41	More Volatile than the S&P 500	* (1 of 4)
IT	Gartner Inc A	Tuesday, February 2, 2021	N/A	35%	0.43	More Volatile than the S&P 500	* (1 of 4)
MCHP	Microchip Technology Inc	Tuesday, February 2, 2021	N/A	19%	0.45	More Volatile than the S&P 500	** (2 of 4)
BP	BP PLC ADR	Tuesday, February 2, 2021	N/A	18%	0.45	More Volatile than the S&P 500	**** (4 of 4)
SPG	Simon Property Group Inc	Tuesday, February 2, 2021	N/A	19%	0.48	More Volatile than the S&P 500	**** (4 of 4)
RCL	Royal Caribbean Group	Tuesday, February 2, 2021	N/A	15%	0.66	More Volatile than the S&P 500	*** (3 of 4)
SNAP	Snap Inc Class A	Tuesday, February 2, 2021	N/A	42%	0.84	MUCH More Volatile than the S&P 500	**** (4 of 4)
PFE	Pfizer Inc	Tuesday, February 2, 2021	Before 8:30am CST Open	15%	0.29	Slightly More Volatile than the S&P 500	**** (4 of 4)
ETN	Eaton Corp PLC	Tuesday, February 2, 2021	Before 8:30am CST Open	11%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
EMR	Emerson Electric Co	Tuesday, February 2, 2021	Before 8:30am CST Open	13%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
MCK	McKesson Corp	Tuesday, February 2, 2021	Before 8:30am CST Open	9%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
IDXX	IDEXX Laboratories Inc	Tuesday, February 2, 2021	Before 8:30am CST Open	21%	0.37	Slightly More Volatile than the S&P 500	* (1 of 4)
HCA	HCA Healthcare Inc	Tuesday, February 2, 2021	Before 8:30am CST Open	11%	0.37	Slightly More Volatile than the S&P 500	** (2 of 4)
XOM	Exxon Mobil Corp	Tuesday, February 2, 2021	Before 8:30am CST Open	17%	0.40	Slightly More Volatile than the S&P 500	**** (4 of 4)
UPS	United Parcel Service Inc Class B	Tuesday, February 2, 2021	Before 8:30am CST Open	24%	0.40	More Volatile than the S&P 500	**** (4 of 4)
MPC	Marathon Petroleum Corp	Tuesday, February 2, 2021	Before 8:30am CST Open	13%	0.48	More Volatile than the S&P 500	*** (3 of 4)
COP	ConocoPhillips	Tuesday, February 2, 2021	Before 8:30am CST Open	22%	0.53	More Volatile than the S&P 500	*** (3 of 4)
SIRI	Sirius XM Holdings Inc	Tuesday, February 2, 2021	Before 8:30am CST Open	20%	0.73	MUCH More Volatile than the S&P 500	*** (3 of 4)
AMGN	Amgen Inc	Tuesday, February 2, 2021	After 3pm CST Close	11%	0.29	Slightly More Volatile than the S&P 500	*** (3 of 4)
ATO	Atmos Energy Corp	Tuesday, February 2, 2021	After 3pm CST Close	16%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
STE	Steris PLC	Tuesday, February 2, 2021	After 3pm CST Close	33%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
FBHS	Fortune Brands Home & Security Inc	Tuesday, February 2, 2021	After 3pm CST Close	20%	0.38	Slightly More Volatile than the S&P 500	** (2 of 4)



Upcoming Earnings



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	Description	Expected Earnings Date	Earnings Time of Day	IV Rank (IVR)	Implied Volatility (IV)	tastytrade Volatility Score	tastytrade Liquidity Rank
PKI	PerkinElmer Inc	Tuesday, February 2, 2021	After 3pm CST Close	22%	0.39	Slightly More Volatile than the S&P 500	** (2 of 4)
EA	Electronic Arts Inc	Tuesday, February 2, 2021	After 3pm CST Close	32%	0.43	More Volatile than the S&P 500	*** (3 of 4)
CMG	Chipotle Mexican Grill Inc lass A	Tuesday, February 2, 2021	After 3pm CST Close	21%	0.43	More Volatile than the S&P 500	** (2 of 4)
DTE	DTE Energy Co	Wednesday, February 3, 2021	N/A	10%	0.26	Slightly More Volatile than the S&P 500	** (2 of 4)
ADM	Archer-Daniels Midland Co	Wednesday, February 3, 2021	N/A	12%	0.28	Slightly More Volatile than the S&P 500	** (2 of 4)
AVY	Avery Dennison Corp	Wednesday, February 3, 2021	N/A	26%	0.36	Slightly More Volatile than the S&P 500	* (1 of 4)
ILMN	Illumina Inc	Wednesday, February 3, 2021	N/A	25%	0.39	Slightly More Volatile than the S&P 500	** (2 of 4)
BBD	Bank Bradesco SA ADR	Wednesday, February 3, 2021	N/A	7%	0.46	More Volatile than the S&P 500	**** (4 of 4)
PYPL	PayPal Holdings Inc	Wednesday, February 3, 2021	N/A	33%	0.48	More Volatile than the S&P 500	*** (3 of 4)
QRVO	Qorvo Inc	Wednesday, February 3, 2021	N/A	25%	0.50	More Volatile than the S&P 500	** (2 of 4)
PAYC	Paycom Software Inc	Wednesday, February 3, 2021	N/A	33%	0.50	More Volatile than the S&P 500	** (2 of 4)
LVS	Las Vegas Sands Corp	Wednesday, February 3, 2021	N/A	11%	0.51	More Volatile than the S&P 500	**** (4 of 4)
ZNGA	Zynga Inc Class A	Wednesday, February 3, 2021	N/A	16%	0.55	More Volatile than the S&P 500	**** (4 of 4)
MTCH	Match Group Inc	Wednesday, February 3, 2021	N/A	24%	0.58	More Volatile than the S&P 500	** (2 of 4)
SAVE	Spirit Airlines Inc	Wednesday, February 3, 2021	N/A	9%	0.76	MUCH More Volatile than the S&P 500	**** (4 of 4)
PTON	Peloton Interactive Inc	Wednesday, February 3, 2021	N/A	9%	0.76	MUCH More Volatile than the S&P 500	*** (3 of 4)
SONO	Sonos Inc	Wednesday, February 3, 2021	N/A	13%	0.78	MUCH More Volatile than the S&P 500	**** (4 of 4)
ABBV	AbbVie Inc	Wednesday, February 3, 2021	Before 8:30am CST Open	11%	0.30	Slightly More Volatile than the S&P 500	*** (3 of 4)
BSX	Boston Scientific Corp	Wednesday, February 3, 2021	Before 8:30am CST Open	13%	0.30	Slightly More Volatile than the S&P 500	**** (4 of 4)
EPD	Enterprise Products Partners LP	Wednesday, February 3, 2021	Before 8:30am CST Open	6%	0.33	Slightly More Volatile than the S&P 500	**** (4 of 4)
HUM	Humana Inc	Wednesday, February 3, 2021	Before 8:30am CST Open	10%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
GWV	W.W. Grainger Inc	Wednesday, February 3, 2021	Before 8:30am CST Open	28%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
APTIV	Aptiv PLC	Wednesday, February 3, 2021	Before 8:30am CST Open	17%	0.46	More Volatile than the S&P 500	** (2 of 4)
HWM	Howmet Aerospace Inc	Wednesday, February 3, 2021	Before 8:30am CST Open	3%	0.49	More Volatile than the S&P 500	** (2 of 4)
BIIB	Biogen Inc	Wednesday, February 3, 2021	Before 8:30am CST Open	49%	0.66	More Volatile than the S&P 500	** (2 of 4)
ALL	Allstate Corp	Wednesday, February 3, 2021	After 3pm CST Close	12%	0.26	Slightly More Volatile than the S&P 500	*** (3 of 4)
MAA	Mid-America Apartment Communities Inc	Wednesday, February 3, 2021	After 3pm CST Close	21%	0.26	Slightly More Volatile than the S&P 500	** (2 of 4)
AVB	AvalonBay Communities Inc	Wednesday, February 3, 2021	After 3pm CST Close	22%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
AFL	Aflac Inc	Wednesday, February 3, 2021	After 3pm CST Close	11%	0.30	Slightly More Volatile than the S&P 500	*** (3 of 4)
IEX	IDEX Corp	Wednesday, February 3, 2021	After 3pm CST Close	22%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
MET	MetLife Inc	Wednesday, February 3, 2021	After 3pm CST Close	11%	0.34	Slightly More Volatile than the S&P 500	**** (4 of 4)
CTSH	Cognizant Technology Solutions Corp A	Wednesday, February 3, 2021	After 3pm CST Close	22%	0.37	Slightly More Volatile than the S&P 500	** (2 of 4)
CTVA	Corteva Inc	Wednesday, February 3, 2021	After 3pm CST Close	19%	0.41	More Volatile than the S&P 500	** (2 of 4)
QCOM	Qualcomm Inc	Wednesday, February 3, 2021	After 3pm CST Close	20%	0.44	More Volatile than the S&P 500	**** (4 of 4)
KLAC	KLA Corp	Wednesday, February 3, 2021	After 3pm CST Close	17%	0.44	More Volatile than the S&P 500	** (2 of 4)
AVTR	Avantor Inc	Wednesday, February 3, 2021	After 3pm CST Close	5%	0.46	More Volatile than the S&P 500	**** (4 of 4)
LNC	Lincoln National Corp	Wednesday, February 3, 2021	After 3pm CST Close	12%	0.48	More Volatile than the S&P 500	*** (3 of 4)
ALGN	Align Technology Inc	Wednesday, February 3, 2021	After 3pm CST Close	33%	0.60	More Volatile than the S&P 500	* (1 of 4)
ANGI	ANGI Homeservices Inc	Wednesday, February 3, 2021	After 3pm CST Close	12%	0.80	MUCH More Volatile than the S&P 500	**** (4 of 4)
BDX	Becton, Dickinson and Co	Thursday, February 4, 2021	N/A	15%	0.27	Slightly More Volatile than the S&P 500	** (2 of 4)
WEC	WEC Energy Group Inc	Thursday, February 4, 2021	N/A	14%	0.29	Slightly More Volatile than the S&P 500	** (2 of 4)
ALXN	Alexion Pharmaceuticals Inc	Thursday, February 4, 2021	N/A	7%	0.29	Slightly More Volatile than the S&P 500	** (2 of 4)
V	Visa Inc Class A	Thursday, February 4, 2021	N/A	15%	0.29	Slightly More Volatile than the S&P 500	**** (4 of 4)
PM	Philip Morris International Inc	Thursday, February 4, 2021	N/A	57%	0.30	Slightly More Volatile than the S&P 500	*** (3 of 4)
DOV	Dover Corp	Thursday, February 4, 2021	N/A	12%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
MSI	Motorola Solutions Inc	Thursday, February 4, 2021	N/A	22%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
VRTX	Vertex Pharmaceuticals Inc	Thursday, February 4, 2021	N/A	13%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)



Upcoming Earnings



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TSN	Tyson Foods Inc Class A	Thursday, February 4, 2021	N/A	11%	0.34	Slightly More Volatile than the S&P 500	*** (3 of 4)
CDW	CDW Corp	Thursday, February 4, 2021	N/A	13%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
SNA	Snap-on Inc	Thursday, February 4, 2021	N/A	11%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
REGN	Regeneron Pharmaceuticals Inc	Thursday, February 4, 2021	N/A	9%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
PH	Parker Hannifin Corp	Thursday, February 4, 2021	N/A	11%	0.36	Slightly More Volatile than the S&P 500	** (2 of 4)
BEN	Franklin Resources Inc	Thursday, February 4, 2021	N/A	13%	0.38	Slightly More Volatile than the S&P 500	*** (3 of 4)
TMUS	T-Mobile US Inc	Thursday, February 4, 2021	N/A	27%	0.38	Slightly More Volatile than the S&P 500	*** (3 of 4)
FLT	Fleetcor Technologies Inc	Thursday, February 4, 2021	N/A	24%	0.39	Slightly More Volatile than the S&P 500	** (2 of 4)
TSCO	Tractor Supply Co	Thursday, February 4, 2021	N/A	23%	0.40	Slightly More Volatile than the S&P 500	** (2 of 4)
CARR	Carrier Global Corp Ordinary Shares	Thursday, February 4, 2021	N/A	18%	0.40	More Volatile than the S&P 500	*** (3 of 4)
RHI	Robert Half International Inc	Thursday, February 4, 2021	N/A	15%	0.40	More Volatile than the S&P 500	*** (3 of 4)
DD	DuPont de Nemours Inc	Thursday, February 4, 2021	N/A	28%	0.40	More Volatile than the S&P 500	*** (3 of 4)
NWS	News Corp B	Thursday, February 4, 2021	N/A	11%	0.40	More Volatile than the S&P 500	* (1 of 4)
AMZN	Amazon.com Inc	Thursday, February 4, 2021	N/A	34%	0.40	More Volatile than the S&P 500	*** (3 of 4)
NWSA	News Corp A	Thursday, February 4, 2021	N/A	14%	0.48	More Volatile than the S&P 500	** (2 of 4)
NRZ	New Residential Investment Corp	Thursday, February 4, 2021	N/A	12%	0.50	More Volatile than the S&P 500	**** (4 of 4)
VNT	Vontier Corp Ordinary Shares	Thursday, February 4, 2021	N/A	32%	0.52	More Volatile than the S&P 500	** (2 of 4)
DXC	DXC Technology Co	Thursday, February 4, 2021	N/A	10%	0.59	More Volatile than the S&P 500	*** (3 of 4)
TPR	Tapestry Inc	Thursday, February 4, 2021	N/A	21%	0.60	More Volatile than the S&P 500	*** (3 of 4)
WYNN	Wynn Resorts Ltd	Thursday, February 4, 2021	N/A	11%	0.61	More Volatile than the S&P 500	*** (3 of 4)
NOK	Nokia Oyj ADR	Thursday, February 4, 2021	N/A	21%	0.61	More Volatile than the S&P 500	**** (4 of 4)
X	United States Steel Corp	Thursday, February 4, 2021	N/A	24%	0.85	MUCH More Volatile than the S&P 500	**** (4 of 4)
BIGC	BigCommerce Holdings Inc Ordinary Shares Series 1	Thursday, February 4, 2021	N/A	24%	0.90	MUCH More Volatile than the S&P 500	**** (4 of 4)
AIV	Apartment Investment & Management Co Ordinary Shares - Class A	Thursday, February 4, 2021	N/A	38%	1.17	MUCH More Volatile than the S&P 500	**** (4 of 4)
CRC	California Resources Corp Ordinary Shares - New	Thursday, February 4, 2021	N/A	0%	3.45	MUCH More Volatile than the S&P 500	**** (4 of 4)
MRK	Merck & Co Inc	Thursday, February 4, 2021	Before 8:30am CST Open	5%	0.23	As Volatile as the S&P 500	**** (4 of 4)
BMY	Bristol-Myers Squibb Company	Thursday, February 4, 2021	Before 8:30am CST Open	4%	0.24	As Volatile as the S&P 500	**** (4 of 4)
ICE	Intercontinental Exchange Inc	Thursday, February 4, 2021	Before 8:30am CST Open	10%	0.26	Slightly More Volatile than the S&P 500	*** (3 of 4)
HSY	The Hershey Co	Thursday, February 4, 2021	Before 8:30am CST Open	14%	0.27	Slightly More Volatile than the S&P 500	** (2 of 4)
CMS	CMS Energy Corp	Thursday, February 4, 2021	Before 8:30am CST Open	14%	0.29	Slightly More Volatile than the S&P 500	** (2 of 4)
YUM	Yum Brands Inc	Thursday, February 4, 2021	Before 8:30am CST Open	16%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
APD	Air Products & Chemicals Inc	Thursday, February 4, 2021	Before 8:30am CST Open	14%	0.30	Slightly More Volatile than the S&P 500	*** (3 of 4)
CLX	Clorox Co	Thursday, February 4, 2021	Before 8:30am CST Open	19%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
BLL	Ball Corp	Thursday, February 4, 2021	Before 8:30am CST Open	13%	0.31	Slightly More Volatile than the S&P 500	*** (3 of 4)
BAX	Baxter International Inc	Thursday, February 4, 2021	Before 8:30am CST Open	17%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
DGX	Quest Diagnostics Inc	Thursday, February 4, 2021	Before 8:30am CST Open	20%	0.32	Slightly More Volatile than the S&P 500	*** (3 of 4)
CMI	Cummins Inc	Thursday, February 4, 2021	Before 8:30am CST Open	17%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
XYL	Xylem Inc	Thursday, February 4, 2021	Before 8:30am CST Open	17%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
ABC	AmerisourceBergen Corp	Thursday, February 4, 2021	Before 8:30am CST Open	14%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
CI	Cigna Corp	Thursday, February 4, 2021	Before 8:30am CST Open	8%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
ODFL	Old Dominion Freight Line Inc Ordinary Shares	Thursday, February 4, 2021	Before 8:30am CST Open	16%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
IP	International Paper Co	Thursday, February 4, 2021	Before 8:30am CST Open	16%	0.36	Slightly More Volatile than the S&P 500	*** (3 of 4)
RL	Ralph Lauren Corp Class A	Thursday, February 4, 2021	Before 8:30am CST Open	26%	0.53	More Volatile than the S&P 500	*** (3 of 4)



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MTD	Mettler-Toledo International Inc	Thursday, February 4, 2021	After 3pm CST Close	10%	0.28	Slightly More Volatile than the S&P 500	* (1 of 4)
ESS	Essex Property Trust Inc	Thursday, February 4, 2021	After 3pm CST Close	20%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
FTV	Fortive Corp	Thursday, February 4, 2021	After 3pm CST Close	19%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
PRU	Prudential Financial Inc	Thursday, February 4, 2021	After 3pm CST Close	13%	0.35	Slightly More Volatile than the S&P 500	*** (3 of 4)
HIG	The Hartford Financial Services Group Inc	Thursday, February 4, 2021	After 3pm CST Close	11%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
ATVI	Activision Blizzard Inc	Thursday, February 4, 2021	After 3pm CST Close	24%	0.39	Slightly More Volatile than the S&P 500	*** (3 of 4)
NLOK	NortonLifeLock Inc	Thursday, February 4, 2021	After 3pm CST Close	33%	0.44	More Volatile than the S&P 500	**** (4 of 4)
UNM	Unum Group	Thursday, February 4, 2021	After 3pm CST Close	12%	0.49	More Volatile than the S&P 500	*** (3 of 4)
F	Ford Motor Co	Thursday, February 4, 2021	After 3pm CST Close	8%	0.50	More Volatile than the S&P 500	**** (4 of 4)
FTNT	Fortinet Inc	Thursday, February 4, 2021	After 3pm CST Close	33%	0.52	More Volatile than the S&P 500	*** (3 of 4)
NOV	NOV Inc	Thursday, February 4, 2021	After 3pm CST Close	26%	0.61	More Volatile than the S&P 500	** (2 of 4)
FE	FirstEnergy Corp	Friday, February 5, 2021	N/A	18%	0.34	Slightly More Volatile than the S&P 500	**** (4 of 4)
HBI	Hanesbrands Inc	Friday, February 5, 2021	N/A	20%	0.50	More Volatile than the S&P 500	*** (3 of 4)
AON	Aon PLC	Friday, February 5, 2021	Before 8:30am CST Open	11%	0.28	Slightly More Volatile than the S&P 500	*** (3 of 4)
CBOE	Cboe Global Markets Inc	Friday, February 5, 2021	Before 8:30am CST Open	15%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
ITW	Illinois Tool Works Inc	Friday, February 5, 2021	Before 8:30am CST Open	10%	0.31	Slightly More Volatile than the S&P 500	** (2 of 4)
EL	The Estee Lauder Companies Inc Class A	Friday, February 5, 2021	Before 8:30am CST Open	15%	0.34	Slightly More Volatile than the S&P 500	*** (3 of 4)
CAH	Cardinal Health Inc	Friday, February 5, 2021	Before 8:30am CST Open	12%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
TT	Trane Technologies PLC	Friday, February 5, 2021	Before 8:30am CST Open	10%	0.39	Slightly More Volatile than the S&P 500	** (2 of 4)
L	Loews Corp	Monday, February 8, 2021	N/A	25%	0.29	Slightly More Volatile than the S&P 500	*** (3 of 4)
DVA	DaVita Inc	Monday, February 8, 2021	N/A	18%	0.37	Slightly More Volatile than the S&P 500	** (2 of 4)
MELI	MercadoLibre Inc	Monday, February 8, 2021	N/A	12%	0.47	More Volatile than the S&P 500	* (1 of 4)
ITUB	Itau Unibanco Holding SA ADR	Monday, February 8, 2021	N/A	19%	0.54	More Volatile than the S&P 500	**** (4 of 4)
TCO		Monday, February 8, 2021	N/A	1%	0.81	MUCH More Volatile than the S&P 500	**** (4 of 4)
NKLA	Nikola Corp	Monday, February 8, 2021	N/A	5%	1.09	MUCH More Volatile than the S&P 500	**** (4 of 4)
CVM	CEL-SCI Corp	Monday, February 8, 2021	N/A	23%	2.08	MUCH More Volatile than the S&P 500	**** (4 of 4)
NMTR	9 Meters Biopharma Inc	Monday, February 8, 2021	N/A	26%	3.27	MUCH More Volatile than the S&P 500	**** (4 of 4)
RE	Everest Re Group Ltd	Monday, February 8, 2021	After 3pm CST Close	16%	0.32	Slightly More Volatile than the S&P 500	** (2 of 4)
LEG	Leggett & Platt Inc	Monday, February 8, 2021	After 3pm CST Close	22%	0.46	More Volatile than the S&P 500	*** (3 of 4)
TTWO	Take-Two Interactive Software Inc	Monday, February 8, 2021	After 3pm CST Close	32%	0.46	More Volatile than the S&P 500	** (2 of 4)
EXC	Exelon Corp	Tuesday, February 9, 2021	N/A	11%	0.28	Slightly More Volatile than the S&P 500	**** (4 of 4)
WU	The Western Union Co	Tuesday, February 9, 2021	N/A	19%	0.35	Slightly More Volatile than the S&P 500	*** (3 of 4)
HLT	Hilton Worldwide Holdings Inc	Tuesday, February 9, 2021	N/A	6%	0.37	Slightly More Volatile than the S&P 500	*** (3 of 4)
AMX	America Movil SAB de CV DR	Tuesday, February 9, 2021	N/A	28%	0.37	Slightly More Volatile than the S&P 500	**** (4 of 4)
OMC	Omnicom Group Inc	Tuesday, February 9, 2021	N/A	26%	0.37	Slightly More Volatile than the S&P 500	*** (3 of 4)
MLM	Martin Marietta Materials Inc	Tuesday, February 9, 2021	N/A	22%	0.38	Slightly More Volatile than the S&P 500	** (2 of 4)
AKAM	Akamai Technologies Inc	Tuesday, February 9, 2021	N/A	42%	0.43	More Volatile than the S&P 500	*** (3 of 4)
HAS	Hasbro Inc	Tuesday, February 9, 2021	N/A	19%	0.43	More Volatile than the S&P 500	** (2 of 4)
RKT	Rocket Companies Inc Ordinary Shares Class A	Tuesday, February 9, 2021	N/A	15%	0.61	More Volatile than the S&P 500	**** (4 of 4)
UA	Under Armour Inc C	Tuesday, February 9, 2021	N/A	29%	0.62	More Volatile than the S&P 500	*** (3 of 4)
LYFT	Lyft Inc Class A	Tuesday, February 9, 2021	N/A	11%	0.63	More Volatile than the S&P 500	*** (3 of 4)
UAA	Under Armour Inc A	Tuesday, February 9, 2021	N/A	24%	0.66	More Volatile than the S&P 500	**** (4 of 4)
RXT	Rackspace Technology Inc Ordinary Shares	Tuesday, February 9, 2021	N/A	19%	0.73	MUCH More Volatile than the S&P 500	**** (4 of 4)
SPGI	S&P Global Inc	Tuesday, February 9, 2021	Before 8:30am CST Open	11%	0.29	Slightly More Volatile than the S&P 500	** (2 of 4)



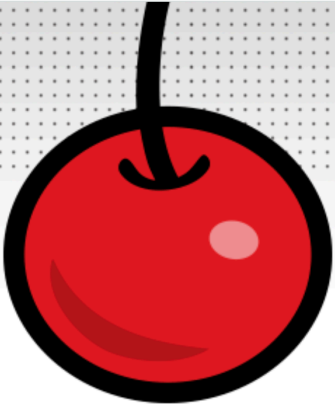
Upcoming Earnings

Attention Data Geeks – The full dataset can be found here: [from HERE](#).

	Description	Expected Earnings Date	Earnings Time of Day	IV Rank (IVR)	Implied Volatility (IV)	tastytrade Volatility Score	tastytrade Liquidity Rank
FIS	Fidelity National Information Services Inc	Tuesday, February 9, 2021	Before 8:30am CST Open	17%	0.31	Slightly More Volatile than the S&P 500	*** (3 of 4)
J	Jacobs Engineering Group Inc	Tuesday, February 9, 2021	Before 8:30am CST Open	18%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
MAS	Masco Corp	Tuesday, February 9, 2021	Before 8:30am CST Open	21%	0.37	Slightly More Volatile than the S&P 500	*** (3 of 4)
SEE	Sealed Air Corp	Tuesday, February 9, 2021	Before 8:30am CST Open	17%	0.38	Slightly More Volatile than the S&P 500	** (2 of 4)
CNC	Centene Corp	Tuesday, February 9, 2021	Before 8:30am CST Open	4%	0.40	More Volatile than the S&P 500	*** (3 of 4)
FOXC	Fox Corp Class B	Tuesday, February 9, 2021	Before 8:30am CST Open	5%	0.41	More Volatile than the S&P 500	** (2 of 4)
FOXA	Fox Corp Class A	Tuesday, February 9, 2021	Before 8:30am CST Open	30%	0.43	More Volatile than the S&P 500	*** (3 of 4)
CSCO	Cisco Systems Inc	Tuesday, February 9, 2021	After 3pm CST Close	13%	0.30	Slightly More Volatile than the S&P 500	**** (4 of 4)
AIZ	Assurant Inc	Tuesday, February 9, 2021	After 3pm CST Close	12%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
FMC	FMC Corp	Tuesday, February 9, 2021	After 3pm CST Close	16%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
PEAK	Healthpeak Properties Inc	Tuesday, February 9, 2021	After 3pm CST Close	9%	0.35	Slightly More Volatile than the S&P 500	*** (3 of 4)
UDR	UDR Inc	Tuesday, February 9, 2021	After 3pm CST Close	33%	0.42	More Volatile than the S&P 500	** (2 of 4)
TWTR	Twitter Inc	Tuesday, February 9, 2021	After 3pm CST Close	47%	0.74	MUCH More Volatile than the S&P 500	**** (4 of 4)
NLY	Annaly Capital Management Inc	Wednesday, February 10, 2021	N/A	6%	0.23	As Volatile as the S&P 500	**** (4 of 4)
IQV	IQVIA Holdings Inc	Wednesday, February 10, 2021	N/A	13%	0.28	Slightly More Volatile than the S&P 500	** (2 of 4)
CVS	CVS Health Corp	Wednesday, February 10, 2021	N/A	14%	0.32	Slightly More Volatile than the S&P 500	**** (4 of 4)
TYL	Tyler Technologies Inc	Wednesday, February 10, 2021	N/A	9%	0.33	Slightly More Volatile than the S&P 500	** (2 of 4)
EFX	Equifax Inc	Wednesday, February 10, 2021	N/A	24%	0.35	Slightly More Volatile than the S&P 500	** (2 of 4)
GNP	Global Payments Inc	Wednesday, February 10, 2021	N/A	19%	0.37	Slightly More Volatile than the S&P 500	*** (3 of 4)
NTAP	NetApp Inc	Wednesday, February 10, 2021	N/A	11%	0.42	More Volatile than the S&P 500	** (2 of 4)
IFF	International Flavors & Fragrances Inc	Wednesday, February 10, 2021	N/A	42%	0.45	More Volatile than the S&P 500	*** (3 of 4)
AMAT	Applied Materials Inc	Wednesday, February 10, 2021	N/A	16%	0.46	More Volatile than the S&P 500	*** (3 of 4)
CF	CF Industries Holdings Inc	Wednesday, February 10, 2021	N/A	19%	0.47	More Volatile than the S&P 500	** (2 of 4)
WELL	Welltower Inc	Wednesday, February 10, 2021	N/A	14%	0.49	More Volatile than the S&P 500	*** (3 of 4)
MGM	MGM Resorts International	Wednesday, February 10, 2021	N/A	10%	0.56	More Volatile than the S&P 500	**** (4 of 4)
CVE	Cenovus Energy Inc	Wednesday, February 10, 2021	N/A	16%	0.59	More Volatile than the S&P 500	**** (4 of 4)
MRO	Marathon Oil Corp	Wednesday, February 10, 2021	N/A	16%	0.68	More Volatile than the S&P 500	**** (4 of 4)
TRVG	trivago NV ADR	Wednesday, February 10, 2021	N/A	62%	1.95	MUCH More Volatile than the S&P 500	**** (4 of 4)
ARCC	Ares Capital Corp	Wednesday, February 10, 2021	Before 8:30am CST Open	10%	0.23	As Volatile as the S&P 500	**** (4 of 4)
KO	Coca-Cola Co	Wednesday, February 10, 2021	Before 8:30am CST Open	14%	0.25	Slightly More Volatile than the S&P 500	**** (4 of 4)
CME	CME Group Inc lass A	Wednesday, February 10, 2021	Before 8:30am CST Open	11%	0.26	Slightly More Volatile than the S&P 500	** (2 of 4)
IPG	The Interpublic Group of Companies Inc	Wednesday, February 10, 2021	Before 8:30am CST Open	14%	0.38	Slightly More Volatile than the S&P 500	*** (3 of 4)
TEVA	Teva Pharmaceutical Industries Ltd ADR	Wednesday, February 10, 2021	Before 8:30am CST Open	4%	0.58	More Volatile than the S&P 500	**** (4 of 4)
CCJ	Cameco Corp	Wednesday, February 10, 2021	Before 8:30am CST Open	11%	0.58	More Volatile than the S&P 500	**** (4 of 4)
GM	General Motors Co	Wednesday, February 10, 2021	Before 8:30am CST Open	18%	0.59	More Volatile than the S&P 500	**** (4 of 4)
CERN	Cerner Corp	Wednesday, February 10, 2021	After 3pm CST Close	18%	0.30	Slightly More Volatile than the S&P 500	*** (3 of 4)
EQIX	Equinix Inc	Wednesday, February 10, 2021	After 3pm CST Close	12%	0.30	Slightly More Volatile than the S&P 500	** (2 of 4)
ORLY	O'Reilly Automotive Inc	Wednesday, February 10, 2021	After 3pm CST Close	23%	0.34	Slightly More Volatile than the S&P 500	** (2 of 4)
EQR	Equity Residential	Wednesday, February 10, 2021	After 3pm CST Close	27%	0.36	Slightly More Volatile than the S&P 500	*** (3 of 4)
CINF	Cincinnati Financial Corp	Wednesday, February 10, 2021	After 3pm CST Close	21%	0.40	More Volatile than the S&P 500	** (2 of 4)
LUMN	Lumen Technologies Inc Ordinary Shares	Wednesday, February 10, 2021	After 3pm CST Close	15%	0.49	More Volatile than the S&P 500	**** (4 of 4)
KGC	Kinross Gold Corp	Wednesday, February 10, 2021	After 3pm CST Close	15%	0.55	More Volatile than the S&P 500	**** (4 of 4)
UBER	Uber Technologies Inc	Wednesday, February 10, 2021	After 3pm CST Close	12%	0.61	More Volatile than the S&P 500	**** (4 of 4)
FLDM	Fluidigm Corp	Wednesday, February 10, 2021	After 3pm CST Close	10%	1.38	MUCH More Volatile than the S&P 500	**** (4 of 4)
WM	Waste Management Inc	Thursday, February 11, 2021	N/A	10%	0.23	As Volatile as the S&P 500	*** (3 of 4)

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Cherry Picks
 tastytrade's Quantitative Newsletter for Traders
 March 5, 2019

Fast Market
 Welcome a great show on Friday called "Fast Market". 20 trade ideas have shown in 20 minutes. Below, we have a few of our favorite ideas for our week. You should enjoy if you have an idea. You can watch the event register here: <http://info.tastytrade.com>

If you'd like to subscribe to our weekly newsletter, please visit <http://info.tastytrade.com>. We'll show 20 trades before the show goes live. You and I will then receive the trades on an **Each "Fast Market" every Friday at 8:00 AM CST.**

Symbol	Trade	Entry	Exit	Stop	Position
SPY	Neutral	2018.00	2020.00	1990.00	Long
QQQ	Neutral	150.00	155.00	145.00	Long
IBUY	Neutral	100.00	110.00	90.00	Long
AMZN	Neutral	150.00	160.00	140.00	Long
GOOGL	Neutral	100.00	110.00	90.00	Long
MSFT	Neutral	100.00	110.00	90.00	Long
DIS	Neutral	100.00	110.00	90.00	Long
WMT	Neutral	100.00	110.00	90.00	Long
CVX	Neutral	100.00	110.00	90.00	Long
BA	Neutral	100.00	110.00	90.00	Long
GM	Neutral	100.00	110.00	90.00	Long
INTC	Neutral	100.00	110.00	90.00	Long
ORCL	Neutral	100.00	110.00	90.00	Long
CRM	Neutral	100.00	110.00	90.00	Long
ADBE	Neutral	100.00	110.00	90.00	Long
IBM	Neutral	100.00	110.00	90.00	Long
HPQ	Neutral	100.00	110.00	90.00	Long
DELL	Neutral	100.00	110.00	90.00	Long
WDC	Neutral	100.00	110.00	90.00	Long
STX	Neutral	100.00	110.00	90.00	Long
UPS	Neutral	100.00	110.00	90.00	Long
FDX	Neutral	100.00	110.00	90.00	Long
SAH	Neutral	100.00	110.00	90.00	Long
WAL	Neutral	100.00	110.00	90.00	Long
WMT	Neutral	100.00	110.00	90.00	Long
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WMT	Neutral	100.00	110.00	90.00	Long
AMZN	Neutral	100.00	110.00	90.00	Long
EBAY	Neutral	100.00	110.00	90.00	Long
ETSY	Neutral	100.00	110.00	90.00	Long
SHOP	Neutral	100.00	110.00	90.00	

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