

ORATS Earnings Report for 5/27/2021

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Ticker	Confirmed Earnings Date	Time of Announce	Stock Price	Straddle Earn Move	Past Earn Move	Implied-Past Move%	30 Day Implied Volatility	30 Day Implied Ex Earnings	Historical Volatility 90 Days	Historical Vol 90 Days Ex Earnings
ADSK	5/27/2021	After	\$ 292.51	\$ 12.53	\$ 15.51	-1.0%	35.6	30.8	35.2	34.1
BMA	5/27/2021	After	\$ 15.18	\$ 0.73	\$ 0.59	0.9%	55.3	55.3	51.8	50.7
BOX	5/27/2021	After	\$ 23.17	\$ 1.49	\$ 1.39	0.4%	44.9	35.1	54.2	54.2
COST	5/27/2021	After	\$ 385.62	\$ 8.38	\$ 8.85	-0.1%	19.4	16.7	20.3	19.8
CRM	5/27/2021	After	\$ 229.68	\$ 10.43	\$ 13.60	-1.4%	35.1	28.1	28.2	26.2
DELL	5/27/2021	After	\$ 99.66	\$ 4.78	\$ 3.57	1.2%	31.2	23.2	27.0	26.7
DOMO	5/27/2021	After	\$ 65.14	\$ 6.81	\$ 10.05	-5.0%	73.1	57.8	81.9	80.7
GES	5/27/2021	After	\$ 29.89	\$ 4.70	\$ 6.04	-4.5%	74.3	74.3	61.2	61.0
GPS	5/27/2021	After	\$ 34.02	\$ 2.59	\$ 2.43	0.5%	57.1	49.2	54.6	53.4
LGF_A	5/27/2021	After	\$ 18.44	\$ 1.87	\$ 0.87	5.5%	54.5	38.5	62.7	62.1
OLLI	5/27/2021	After	\$ 80.41	\$ 6.62	\$ 6.38	0.3%	53.4	37.8	56.2	55.8
QFIN	5/27/2021	After	\$ 28.73	\$ 1.15	\$ 1.27	-0.4%	82.7	81.1	106.1	104.9
ULTA	5/27/2021	After	\$ 327.49	\$ 19.76	\$ 25.36	-1.7%	40.5	33.8	35.2	33.7
VEEV	5/27/2021	After	\$ 267.61	\$ 15.05	\$ 12.99	0.8%	38.8	30.5	41.1	39.5
VMW	5/27/2021	After	\$ 160.74	\$ 6.46	\$ 9.33	-1.8%	30.3	26.2	29.9	29.4
YEXT	5/27/2021	After	\$ 12.53	\$ 1.19	\$ 1.24	-0.4%	67.4	52.4	60.2	55.1
YY	5/27/2021	After	\$ 84.95	\$ 8.05	\$ 5.92	2.5%	65.5	51.1	61.2	59.8
BIG	5/28/2021	Before	\$ 65.67	\$ 5.66	\$ 6.79	-1.7%	61.7	47.9	64.7	63.1
CAL	5/28/2021	Before	\$ 26.55	\$ 3.00	\$ 2.22	2.9%	72.4	50.3	73.2	73.2
HIBB	5/28/2021	Before	\$ 84.63	\$ 6.96	\$ 9.20	-2.7%	71.9	71.9	65.0	62.8
BNS	6/1/2021	Before	\$ 66.30	\$ 1.72	\$ 1.64	0.1%	19.6	16.1	16.5	15.3
CGC	6/1/2021	Before	\$ 24.34	\$ 2.31	\$ 2.64	-1.4%	72.5	63.3	79.6	76.3
CMRE	6/1/2021	Before	\$ 10.40	\$ 0.60	\$ 0.46	1.4%	45.4	41.4	49.3	48.4
KIRK	6/1/2021	Before	\$ 27.50	\$ 3.58	\$ 5.65	-7.5%	86.5	63.6	108.7	105.4

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AMBA	6/1/2021	After	\$ 100.66	\$ 8.81	\$ 9.15	-0.3%	55.7	40.9	62.4	59.2
APPS	6/1/2021	After	\$ 65.57	\$ 7.23	\$ 8.28	-1.6%	87.5	77.1	115.3	114.0
HPE	6/1/2021	After	\$ 16.24	\$ 0.71	\$ 0.72	-0.1%	33.9	27.0	33.7	33.5
MDLA	6/1/2021	After	\$ 25.91	\$ 2.56	\$ 2.68	-0.4%	66.5	52.2	70.8	62.8
STNE	6/1/2021	After	\$ 65.97	\$ 5.22	\$ 6.87	-2.5%	60.3	53.9	59.9	58.9
ZM	6/1/2021	After	\$ 326.05	\$ 26.27	\$ 47.14	-6.4%	56.0	47.4	61.3	57.6
AAP	6/2/2021	Before	\$ 189.01	\$ 9.70	\$ 7.46	1.2%	34.6	25.9	32.4	31.7
RLX	6/2/2021	Before	\$ 10.88	\$ 1.77	\$ 0.07	15.6%	109.5	87.0	138.6	137.2
AI	6/2/2021	After	\$ 61.43	\$ 6.75	\$ 3.03	6.1%	79.0	61.6	96.3	93.9
AMSC	6/2/2021	After	\$ 14.54	\$ 1.40	\$ 1.56	-1.1%	71.2	58.9	93.0	90.1
CLDR	6/2/2021	After	\$ 12.83	\$ 1.23	\$ 1.72	-3.8%	66.0	56.5	51.5	49.9
ESTC	6/2/2021	After	\$ 117.99	\$ 10.75	\$ 9.34	1.2%	59.2	43.5	63.9	59.7
NCNO	6/2/2021	After	\$ 60.13	\$ 3.98	\$ 3.14	1.4%	52.9	46.3	59.2	59.0
NTAP	6/2/2021	After	\$ 79.44	\$ 4.68	\$ 5.16	-0.6%	39.8	32.1	38.6	33.6
PAGS	6/2/2021	After	\$ 48.24	\$ 3.38	\$ 3.76	-0.8%	51.6	45.1	57.3	56.9
PVH	6/2/2021	After	\$ 114.37	\$ 7.83	\$ 6.97	0.7%	48.3	39.1	50.5	50.1
SMAR	6/2/2021	After	\$ 59.27	\$ 5.11	\$ 4.96	0.2%	58.1	45.1	58.0	57.0
SPLK	6/2/2021	After	\$ 121.50	\$ 8.65	\$ 10.27	-1.3%	49.7	43.3	41.7	40.4
SPTN	6/2/2021	After	\$ 20.36	\$ 1.38	\$ 2.29	-4.5%	41.3	28.4	40.8	39.9
CIEN	6/3/2021	Before	\$ 52.96	\$ 3.19	\$ 5.25	-3.9%	42.4	36.4	34.3	32.7
SJM	6/3/2021	Before	\$ 134.50	\$ 4.44	\$ 6.15	-1.3%	23.4	19.0	28.9	28.6
ASAN	6/3/2021	After	\$ 36.10	\$ 2.92	\$ 1.08	5.1%	58.3	47.6	69.1	68.5
AVGO	6/3/2021	After	\$ 460.49	\$ 17.08	\$ 18.07	-0.2%	30.8	26.2	35.2	34.4
CHPT	6/3/2021	After	\$ 25.05	\$ 2.14	\$ 2.13	0.0%	72.1	63.4	103.2	102.7
CRWD	6/3/2021	After	\$ 219.96	\$ 13.62	\$ 22.99	-4.3%	48.8	43.6	61.7	60.8

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DOCU	6/3/2021	After	\$ 197.36	\$ 12.30	\$ 16.23	-2.0%	49.1	43.0	54.4	53.8
FIVE	6/3/2021	After	\$ 185.75	\$ 11.80	\$ 13.10	-0.7%	41.9	33.1	42.6	41.2
LULU	6/3/2021	After	\$ 329.76	\$ 17.04	\$ 26.86	-3.0%	38.2	33.0	36.1	36.0
MDB	6/3/2021	After	\$ 295.16	\$ 22.81	\$ 21.02	0.6%	58.2	50.4	64.7	63.1
PD	6/3/2021	After	\$ 40.84	\$ 4.04	\$ 5.76	-4.2%	71.6	56.3	73.9	73.5
SUMO	6/3/2021	After	\$ 18.95	\$ 2.13	\$ 2.99	-4.5%	83.3	67.6	89.2	87.1