H.I.M.C.R.R.B.T.T Trading Plan

H: Historical Movement: How a stock has performed in the last 8 Quarters

I: Implied Movement: How much implying can be?

M: Measured Move Target: Upside and Downside

C: Chart

The TRADE

R: Risk of this Trade

R: Reward of this Trade

B: Breakeven on Expiration

T: Time of this Trade

T: Target

AMZN: $119.20

| **Date** | **PreEarn** | **Implied** | **PostEarn** | **Change** |
| --- | --- | --- | --- | --- |
| 08/04/23 | $128.91 | 9.3% | $139.57 | $+10.66 (8.3%) |
| 04/28/23 | $109.82 | 10.5% | $105.45 | $-4.37 (-4.0%) |
| 02/03/23 | $112.91 | 12.3% | $103.39 | $-9.52 (-8.4%) |
| 10/28/22 | $110.96 | 13.8% | $103.41 | $-7.55 (-6.8%) |
| 07/29/22 | $122.28 | 8.4% | $134.95 | $+12.67 (10.4%) |
| 04/29/22 | $2891.93 | 8.9% | $2485.63 | $-406.30 (-14.0%) |
| 02/04/22 | $2776.91 | 11.9% | $3152.79 | $+375.88 (13.5%) |
| 10/29/21 | $3446.57 | 5.3% | $3372.43 | $-74.14 (-2.2%) |

Historical Earnings Move: Mean 8.4%, Median 8.4%

NearTerm Straddle Indication:

| **Term** | **Strike** | **NBBO** | **Size** | **%Spot(Mid)** |
| --- | --- | --- | --- | --- |
| 10/27 | $119 | $9.15 - $9.35 | 464 x 406 | 7.8% |

[[download]](https://quant.trade-alert.com/?file=1698331163.1122)

H: Historical Movement: Rallied 3 Times, Sold Off 5 Times

I: Implied Movement: $9.20 or 7.8%

M: Measured Move Target

Upside: $119 plus $9= $128

Downside: $119 minus $9= $110

C: Chart: Bearish but close to Oversold

The Trade: I am looking at Buying the AMZN 10.27.2023 124-128-132 Call Fly: $.50

Risk: $50 per 1 lot, AK did 2 of these: $100

Reward: AMZN goes to $128, $400 minus $50= $350

Breakeven: lower strike plus paid: $124.50

Higher strike $132 minus $.50= $131.50

Time: tomorrow

Target: $128

INTC: $32.80

Option Alert (9:47:24 AM):

**Implied Earnings Event Deviation (/egap INTC)
INTC 32.70 -0.12 (-0.38%) @IT2**
Earnings After Close TODAY

11/03 Term ATMIV: Daily 4.1%, Annualized 65.4%
11/10 Term ATMIV: Daily 3.5%, Annualized 54.8%
Implied Earnings Deviation
Daily 8.5%, Annualized 135.5%

One Sigma Range $30.03 - $35.62
Two Sigma Range $27.57 - $38.80

| **Date** | **PreEarn** | **Implied** | **PostEarn** | **Change** |
| --- | --- | --- | --- | --- |
| 07/28/23 | $34.55 | 10.1% | $36.83 | $+2.28 (6.6%) |
| 04/28/23 | $29.86 | 10.3% | $31.06 | $+1.20 (4.0%) |
| 01/27/23 | $30.09 | 9.8% | $28.16 | $-1.93 (-6.4%) |
| 10/28/22 | $26.27 | 13.9% | $29.07 | $+2.80 (10.7%) |
| 07/29/22 | $39.71 | 9.1% | $36.31 | $-3.40 (-8.6%) |
| 04/29/22 | $46.84 | 8.8% | $43.59 | $-3.25 (-6.9%) |
| 01/27/22 | $51.69 | 11.3% | $48.05 | $-3.64 (-7.0%) |
| 10/22/21 | $56.00 | 6.4% | $49.46 | $-6.54 (-11.7%) |

Historical Earnings Move: Mean 7.7%, Median 7.0%

NearTerm Straddle Indication:

| **Term** | **Strike** | **NBBO** | **Size** | **%Spot(Mid)** |
| --- | --- | --- | --- | --- |
| 10/27 | $32.5 | $2.15 - $2.19 | 318 x 60 | 6.6% |
| 10/27 | $33 | $2.15 - $2.17 | 13 x 110 | 6.6% |

H: Historical Movement: Rallied 3 Times, Sold Off 5 Times

I: Implied Movement: $2.20 or 6.6%

M: Measured Move Target

Upside: $33 plus $2= $35

Downside: $33 minus $2= $31

C: Chart: Bearish but close to Oversold

The Trade: I am looking at Buying the INTC 10.27.2023 34-35-36 Call Fly $.13

Risk: $13 per 1 lot, AK did 8 of these: $104

Reward: INTC: $100 minus $.13= $87

Breakeven: lower strike plus paid: $34.13

Higher strike $36 minus $.13= $35.87

Time: tomorrow

Target: $35