

Detailed Single Stock Report

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(return and drawdown based on 100K fixed investment size)

Daily P/L Summary

Symbol	Sharpe	Statistical Edge	Number Trades	Calmar	Total Profit	Compound Annual Return	Maximum Drawdown	Avg Daily Profit	Avg Daily Return	Sharpe(ROI)	Compound Annual Return(ROI)	Avg Daily Return(ROI)
ACLS	12.72	18.58%	2330	106.13	81,245.84	277.52%	-2.61%	1,504.55	1.49%	12.77	372.06%	1.48%
AG	13.92	19.65%	2327	87.31	59,438.94	217.70%	-2.49%	1,100.72	1.09%	13.87	273.92%	1.09%
ALGN	7.16	10.26%	2140	35.09	39,994.94	157.00%	-4.47%	740.65	73 bps	7.06	182.61%	72 bps
AAL	12.63	15.89%	2828	49.74	38,996.84	153.66%	-3.09%	722.16	71 bps	12.56	180.30%	71 bps
ALB	7.80	10.84%	2275	44.09	36,700.64	145.89%	-3.31%	679.64	67 bps	7.68	168.30%	66 bps
ADT	7.66	15.99%	1776	16.58	33,677.12	135.45%	-8.17%	623.65	62 bps	7.50	154.56%	61 bps
ADSK	6.54	12.08%	2274	39.23	32,393.28	130.95%	-3.34%	599.88	59 bps	6.46	148.09%	58 bps
AEO	6.34	10.62%	2714	28.82	32,185.37	130.22%	-4.52%	596.03	59 bps	6.20	146.95%	58 bps
AA	6.46	8.25%	2612	26.66	30,311.77	123.55%	-4.63%	561.33	55 bps	6.34	138.67%	55 bps
ACN	9.66	14.37%	2176	41.36	29,772.24	121.62%	-2.94%	551.34	54 bps	9.59	137.53%	54 bps
AJG	9.38	12.69%	2277	46.20	25,392.05	105.60%	-2.29%	470.22	46 bps	9.31	117.43%	46 bps
AER	6.91	10.09%	2086	26.37	23,528.05	98.61%	-3.74%	435.70	43 bps	6.82	108.30%	42 bps
ABBV	7.97	9.79%	2529	49.00	19,747.56	84.10%	-1.72%	365.70	36 bps	7.96	91.33%	36 bps
ADP	6.35	9.82%	2256	25.18	19,629.44	83.64%	-3.32%	363.51	36 bps	6.25	90.40%	35 bps
AAPL	6.98	8.46%	2427	35.27	17,890.69	76.81%	-2.18%	331.31	33 bps	6.94	82.64%	32 bps
ACI	5.49	13.53%	2257	21.38	16,130.34	69.79%	-3.26%	298.71	29 bps	5.42	74.23%	29 bps
ACGL	4.61	6.84%	2457	22.04	15,575.92	67.55%	-3.07%	288.44	28 bps	4.54	71.35%	28 bps
ADM	4.30	7.74%	2373	19.23	13,320.60	58.36%	-3.04%	246.68	24 bps	4.23	61.05%	24 bps

ACAD	2.52	5.58%	2031	6.47	13,294.58	58.25%	-9.00%	246.20	24 bps	2.39	58.94%	23 bps
AEE	4.01	5.77%	2556	12.83	11,429.85	50.51%	-3.94%	211.66	21 bps	3.93	52.40%	20 bps
ALC	2.66	4.07%	2247	8.45	7,246.32	32.65%	-3.86%	134.19	13 bps	2.59	32.99%	13 bps
ABB	3.45	5.71%	2076	9.23	7,069.69	31.88%	-3.45%	130.92	13 bps	3.39	32.51%	12 bps
AKAM	1.86	5.09%	2578	6.36	6,913.17	31.20%	-4.90%	128.02	12 bps	1.78	30.75%	12 bps
AGG	5.81	11.66%	2196	26.48	6,377.83	28.85%	-1.09%	118.11	11 bps	5.79	29.61%	11 bps
AAP	0.19	-0.51%	2612	0.29	798.23	3.71%	-12.84%	14.78	1 bps	0.10	1.85%	0 bps
AEP	0.25	0.13%	2573	0.43	788.38	3.66%	-8.59%	14.60	1 bps	0.17	2.56%	1 bps
ABT	-0.67	-0.13%	2307	-0.94	-1,897.06	-8.94%	-9.51%	-35.13	-3 bps	-0.74	-9.72%	-3 bps
AAXJ	-2.10	-6.31%	1036	-4.04	-2,328.42	-10.99%	-2.72%	-43.12	-4 bps	-2.13	-11.00%	-4 bps
AEM	-1.59	-3.32%	2623	-2.48	-6,034.03	-29.04%	-11.72%	-111.74	-11 bps	-1.67	-29.75%	-11 bps
SPY	-3.10	-12.65%	7643	-	-122,140.83	-	-133.63%	-2,261.87	-2.29%	-3.73	-777.17%	-3.08%

Matched Trades Summary

Symbol	Total Profit(Matched)	Long Profit(Matched)	Short Profit(Matched)	Number Trades	Percentage Winners	Number Long Trades	Percentage Long Winners	Number Short Trades	Percentage Short Winners	Avg Daily Turnover
ACLS	81245.84	81245.84	0.00	2330	63.99%	2330	63.99%	0	-	3834787.81
AG	59438.94	59438.94	0.00	2327	53.85%	2327	53.85%	0	-	3523777.78
ALGN	39994.94	39994.94	0.00	2140	59.72%	2140	59.72%	0	-	3593078.17
AAL	38996.84	38996.84	0.00	2828	55.27%	2828	55.27%	0	-	5052097.16
ALB	36700.64	36700.64	0.00	2275	59.21%	2275	59.21%	0	-	4004205.13
ADT	33677.12	33677.12	0.00	1776	54.17%	1776	54.17%	0	-	3192480.33
ADSK	32393.28	32393.28	0.00	2274	58.40%	2274	58.40%	0	-	3869004.66
AEO	32185.37	32185.37	0.00	2714	53.17%	2714	53.17%	0	-	4185012.66
AA	30311.77	30311.77	0.00	2612	55.51%	2612	55.51%	0	-	4372348.54
ACN	29772.24	29772.24	0.00	2176	60.89%	2176	60.89%	0	-	3673870.74
AJG	25392.05	25392.05	0.00	2277	59.33%	2277	59.33%	0	-	3410489.65
AER	23528.05	23528.05	0.00	2086	56.95%	2086	56.95%	0	-	3297166.07

ABBV	19747.56	19747.56	0.00	2529	56.94%	2529	56.94%	0	-	4968400.61
ADP	19629.44	19629.44	0.00	2256	58.33%	2256	58.33%	0	-	3396197.81
AAPL	17890.69	17890.69	0.00	2427	55.79%	2427	55.79%	0	-	3968093.72
ACI	16130.34	16130.34	0.00	2257	55.43%	2257	55.43%	0	-	3402726.33
ACGL	15575.92	15575.92	0.00	2457	56.45%	2457	56.45%	0	-	3978220.72
ADM	13320.60	13320.60	0.00	2373	55.71%	2373	55.71%	0	-	4083023.13
ACAD	13294.58	13294.58	0.00	2031	53.72%	2031	53.72%	0	-	3433343.52
AEE	11429.85	11429.85	0.00	2556	54.15%	2556	54.15%	0	-	3863351.81
ALC	7246.32	7246.32	0.00	2247	54.70%	2247	54.70%	0	-	3355929.24
ABB	7069.69	7069.69	0.00	2076	50.19%	2076	50.19%	0	-	3014741.73
AKAM	6913.17	6913.17	0.00	2578	51.20%	2578	51.20%	0	-	4454168.57
AGG	6377.83	6377.83	0.00	2196	53.10%	2196	53.10%	0	-	3563321.22
AAP	798.23	798.23	0.00	2612	51.88%	2612	51.88%	0	-	4580990.98
AEP	788.38	788.38	0.00	2573	50.68%	2573	50.68%	0	-	3912711.27
ABT	-1897.06	-1897.06	0.00	2307	51.93%	2307	51.93%	0	-	4067019.99
AAXJ	-2328.42	-2328.42	0.00	1036	45.37%	1036	45.37%	0	-	1761780.51
AEM	-6034.03	-6034.03	0.00	2623	47.16%	2623	47.16%	0	-	4214870.42
SPY	-122140.83	-6.56	-122134.27	7643	43.46%	22	27.27%	7621	43.51%	128264199.47

P/L Summary from Matched Trades

Symbol	Skewness(P/L)	Kurtosis(P/L)	Avg Gain(P/L)	Avg Loss(P/L)	Avg Profit to Loss(P/L)
ACLS	-0.54	8.39	104.30	-88.52	1.18
AG	0.47	8.42	89.35	-48.90	1.83
ALGN	-0.38	6.43	92.63	-90.93	1.02
AAL	-0.19	10.62	57.86	-40.66	1.42
ALB	-0.56	6.59	75.44	-69.96	1.08
ADT	-0.49	7.14	82.96	-56.68	1.46

ADSK	-0.16	8.25	68.93	-62.52	1.10
AEO	-0.72	8.89	69.43	-53.50	1.30
AA	-0.08	7.29	72.24	-64.07	1.13
ACN	-0.05	8.58	52.73	-47.12	1.12
AJG	-0.78	7.48	46.72	-40.74	1.15
AER	-0.46	9.66	62.74	-56.80	1.10
ABBV	-0.30	7.37	36.56	-30.21	1.21
ADP	-0.71	6.52	45.08	-42.23	1.07
AAPL	0.40	7.13	44.67	-39.70	1.13
ACI	-0.78	7.39	35.78	-28.46	1.26
ACGL	-0.62	8.92	42.03	-39.92	1.05
ADM	-0.55	6.46	37.82	-34.89	1.08
ACAD	-0.65	6.37	67.96	-64.73	1.05
AEE	-0.62	8.99	38.10	-35.24	1.08
ALC	-0.68	9.31	37.34	-37.97	0.98
ABB	-0.07	8.08	33.27	-26.69	1.25
AKAM	-0.18	8.05	47.67	-44.52	1.07
AGG	0.25	14.08	15.66	-11.53	1.36
AAP	-1.01	9.34	50.65	-53.96	0.94
AEP	-0.74	8.17	39.86	-40.34	0.99
ABT	-2.17	30.21	32.44	-36.76	0.88
AAXJ	-0.61	6.62	26.25	-25.91	1.01
AEM	-0.41	7.23	44.49	-44.06	1.01
SPY	-16.78	793.21	215.84	-194.20	1.11

ROIC Summary from Matched Trades

Symbol	Skewness(Ret)	Kurtosis(Ret)	Avg Gain(Ret)	Avg Loss(Ret)	Avg Profit to Loss(Ret)
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ACLS	-0.54	8.92	20 bps	-16 bps	1.20
AG	0.54	8.90	17 bps	-9 bps	1.92
ALGN	-0.44	6.67	17 bps	-17 bps	1.02
AAL	-0.16	11.90	11 bps	-7 bps	1.54
ALB	-0.60	7.18	14 bps	-13 bps	1.07
ADT	-0.59	7.59	15 bps	-9 bps	1.62
ADSK	-0.16	8.76	13 bps	-11 bps	1.16
AEO	-0.77	9.36	13 bps	-10 bps	1.35
AA	-0.16	7.84	13 bps	-12 bps	1.12
ACN	-0.08	9.16	10 bps	-8 bps	1.15
AJG	-0.84	7.67	9 bps	-8 bps	1.14
AER	-0.47	10.05	12 bps	-10 bps	1.13
ABBV	-0.54	8.33	6 bps	-5 bps	1.12
ADP	-0.76	6.61	8 bps	-8 bps	1.06
AAPL	0.39	7.50	8 bps	-7 bps	1.11
ACI	-0.43	6.66	6 bps	-4 bps	1.39
ACGL	-0.67	9.44	7 bps	-7 bps	1.02
ADM	-0.55	6.74	7 bps	-6 bps	1.08
ACAD	-0.67	6.80	13 bps	-12 bps	1.08
AEE	-0.66	9.38	7 bps	-6 bps	1.07
ALC	-0.69	9.64	7 bps	-7 bps	0.98
ABB	-0.07	8.24	6 bps	-5 bps	1.25
AKAM	-0.12	9.17	9 bps	-7 bps	1.17
AGG	0.27	14.71	3 bps	-2 bps	1.41
AAP	-1.12	10.29	9 bps	-10 bps	0.91
AEP	-0.81	8.49	7 bps	-7 bps	0.98
ABT	-2.70	38.16	6 bps	-6 bps	0.92
AAXJ	-0.67	7.07	4 bps	-5 bps	0.94

AEM	-0.51	7.79	8 bps	-8 bps	0.98
SPY	-0.65	16.48	4 bps	-5 bps	0.78

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