



# 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(ROIC)	Compound Annual Return(ROIC)	Avg Daily Return(ROIC)
AG	17.93	30.22%	6865	96.16	42,906.57	138.41%	-1.44%	660.10	65 bps	17.94	165.37%	65 bps
ACLS	13.52	17.20%	5292	84.76	39,844.62	132.05%	-1.56%	622.57	62 bps	13.50	155.74%	61 bps
AAL	15.88	26.75%	6684	211.46	27,365.24	95.24%	-0.45%	427.58	42 bps	15.90	107.29%	42 bps
ALGN	7.51	11.32%	5204	40.92	20,458.66	73.29%	-1.79%	319.67	31 bps	7.47	79.86%	31 bps
ADT	6.74	15.41%	6678	31.05	19,041.33	68.63%	-2.21%	297.52	29 bps	6.68	74.25%	29 bps
ALB	11.26	13.23%	5552	68.30	18,397.97	66.50%	-0.97%	287.47	28 bps	11.24	72.13%	28 bps
AJG	13.93	20.63%	5194	44.31	18,118.53	65.57%	-1.48%	283.10	28 bps	13.89	71.11%	28 bps
ACN	13.42	22.07%	5619	159.55	17,057.99	62.02%	-0.39%	266.53	26 bps	13.44	66.95%	26 bps
ADSK	7.11	11.04%	5481	18.33	13,416.13	49.57%	-2.70%	209.63	20 bps	7.05	52.49%	20 bps
ADP	10.97	14.98%	5336	69.85	13,272.44	49.07%	-0.70%	207.38	20 bps	10.95	52.09%	20 bps
ACAD	4.80	7.92%	6404	26.99	9,967.66	36.84%	-1.36%	153.35	15 bps	4.75	38.29%	15 bps
ACI	6.69	14.26%	5474	20.31	8,914.88	33.62%	-1.66%	139.30	13 bps	6.66	34.94%	13 bps
AA	3.68	6.04%	6277	10.02	7,371.68	28.01%	-2.80%	115.18	11 bps	3.65	28.70%	11 bps
AEO	3.56	5.98%	7109	12.10	6,728.00	25.64%	-2.12%	105.12	10 bps	3.53	26.20%	10 bps
ABBV	7.35	12.32%	5380	19.32	6,217.53	24.13%	-1.25%	98.69	9 bps	7.34	24.80%	9 bps
ADM	5.06	9.83%	5684	26.17	5,858.19	22.42%	-0.86%	91.53	9 bps	5.04	22.95%	9 bps
ABB	4.63	7.39%	5697	19.24	3,757.46	14.52%	-0.75%	58.71	5 bps	4.62	14.74%	5 bps
AAP	1.86	4.55%	5480	6.43	3,222.04	12.29%	-1.91%	49.57	4 bps	1.82	12.26%	4 bps
AGG	6.35	14.16%	5386	14.73	3,100.82	12.41%	-0.84%	50.01	5 bps	6.34	12.58%	4 bps
ALC	2.54	4.26%	5813	5.63	2,670.30	10.54%	-1.87%	42.39	4 bps	2.52	10.59%	4 bps
AAPL	2.94	3.51%	5524	8.32	2,669.81	10.37%	-1.25%	41.72	4 bps	2.92	10.45%	4 bps
AEP	2.86	4.06%	4930	11.74	2,608.37	10.30%	-0.88%	41.40	4 bps	2.84	10.36%	4 bps
AEM	1.84	3.16%	5597	5.91	2,315.00	9.15%	-1.55%	36.75	3 bps	1.82	9.13%	3 bps
ABT	1.95	3.79%	5274	4.14	2,171.93	8.46%	-2.04%	33.94	3 bps	1.92	8.45%	3 bps
AKAM	1.52	3.38%	5811	3.86	1,871.79	7.30%	-1.89%	29.25	2 bps	1.49	7.25%	2 bps
ACGL	1.20	0.84%	5105	1.60	1,337.10	5.23%	-3.27%	20.89	2 bps	1.18	5.17%	2 bps
AEE	1.12	2.54%	5137	2.28	1,297.12	5.07%	-2.22%	20.27	2 bps	1.10	5.00%	1 bps

AER	-0.02	0.36%	6066	-0.04	-66.03	-25 bps	-6.24%	-1.02	0 bps	-0.08	-88 bps	0 bps
AAXJ	-1.12	-1.66%	4910	-1.54	-722.08	-2.85%	-1.85%	-11.28	-1 bps	-1.13	-2.88%	-1 bps
SPY	-3.00	-22.61%	46046	-4.34	-37,925.72	-184.87%	-42.56%	-583.47	-58 bps	-3.25	-159.56%	-63 bps

### 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
AG	42906.57	42906.57	0.00	6865	59.94%	6865	59.94%	0	-	1770694.07
ACLS	39844.62	39844.62	0.00	5292	66.40%	5292	66.40%	0	-	1359636.98
AAL	27365.24	27365.24	0.00	6684	59.05%	6684	59.05%	0	-	1758184.03
ALGN	20458.66	20458.66	0.00	5204	62.84%	5204	62.84%	0	-	1552274.09
ADT	19041.33	19041.33	0.00	6678	56.78%	6678	56.78%	0	-	1916202.40
ALB	18397.97	18397.97	0.00	5552	62.48%	5552	62.48%	0	-	1536388.28
AJG	18118.53	18118.53	0.00	5194	71.45%	5194	71.45%	0	-	1397571.64
ACN	17057.99	17057.99	0.00	5619	67.52%	5619	67.52%	0	-	1633915.89
ADSK	13416.13	13416.13	0.00	5481	65.01%	5481	65.01%	0	-	1521492.11
ADP	13272.44	13272.44	0.00	5336	66.10%	5336	66.10%	0	-	1418451.32
ACAD	9967.66	9967.66	0.00	6404	52.67%	6404	52.67%	0	-	1648788.38
ACI	8914.88	8914.88	0.00	5474	59.65%	5474	59.65%	0	-	1434095.29
AA	7371.68	7371.68	0.00	6277	54.45%	6277	54.45%	0	-	1732083.08
AEO	6728.00	6728.00	0.00	7109	48.39%	7109	48.39%	0	-	1973577.42
ABBV	6217.53	6217.53	0.00	5380	62.04%	5380	62.04%	0	-	1732532.00
ADM	5858.19	5858.19	0.00	5684	56.02%	5684	56.02%	0	-	1804929.84
ABB	3757.46	3757.46	0.00	5697	48.24%	5697	48.24%	0	-	1533948.66
AAP	3222.04	3222.04	0.00	5480	57.92%	5480	57.92%	0	-	1656869.94
AGG	3100.82	3100.82	0.00	5386	58.69%	5386	58.69%	0	-	1916656.75
ALC	2670.30	2670.30	0.00	5813	55.48%	5813	55.48%	0	-	1654042.95
AAPL	2669.81	2669.81	0.00	5524	57.33%	5524	57.33%	0	-	1599201.30
AEP	2608.37	2608.37	0.00	4930	55.56%	4930	55.56%	0	-	1427737.53
AEM	2315.00	2315.00	0.00	5597	52.15%	5597	52.15%	0	-	1529502.63
ABT	2171.93	2171.93	0.00	5274	55.84%	5274	55.84%	0	-	1496449.83
AKAM	1871.79	1871.79	0.00	5811	56.27%	5811	56.27%	0	-	1978900.46
ACGL	1337.10	1337.10	0.00	5105	54.55%	5105	54.55%	0	-	1515285.02
AEE	1297.12	1297.12	0.00	5137	55.54%	5137	55.54%	0	-	1430798.58
AER	-66.03	-66.03	0.00	6066	56.17%	6066	56.17%	0	-	1766072.62
AAXJ	-722.08	-722.08	0.00	4910	48.59%	4910	48.59%	0	-	1634789.98
SPY	-37925.72	52.98	-37978.70	46046	38.51%	164	64.02%	45882	38.42%	102566097.31

### 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)
AG	-0.07	10.04	15.04	-6.90	2.18
ACLS	-0.75	6.99	22.35	-21.76	1.03
AAL	-0.59	8.01	10.73	-5.47	1.96
ALGN	-0.47	5.64	17.44	-18.90	0.92
ADT	-1.69	11.00	12.33	-9.60	1.28
ALB	-0.46	4.73	13.11	-13.00	1.01
AJG	-1.10	9.74	8.48	-9.00	0.94
ACN	0.27	8.84	8.09	-7.47	1.08
ADSK	-1.88	14.00	11.04	-13.51	0.82
ADP	-0.50	6.58	8.14	-8.54	0.95
ACAD	-1.24	12.93	11.31	-9.29	1.22
ACI	-1.82	11.18	6.85	-6.09	1.12
AA	-0.40	8.70	11.53	-11.20	1.03
AEO	-1.05	12.73	11.84	-9.27	1.28
ABBV	-0.66	8.34	5.46	-5.88	0.93
ADM	-0.08	7.37	6.85	-6.38	1.07
ABB	0.31	12.00	6.18	-4.49	1.38
AAP	-1.26	8.04	9.83	-12.14	0.81
AGG	-1.32	17.09	2.47	-2.11	1.17
ALC	-0.60	6.09	6.46	-7.02	0.92
AAPL	-1.02	8.16	5.53	-6.29	0.88
AEP	-0.91	10.59	6.59	-7.05	0.94
AEM	-0.89	8.11	8.39	-8.29	1.01
ABT	-1.37	15.49	5.66	-6.22	0.91
AKAM	-1.01	9.29	7.34	-8.71	0.84
ACGL	-1.00	12.13	7.48	-8.40	0.89
AEE	-0.93	6.34	7.01	-8.18	0.86
AER	-1.96	13.99	11.84	-15.19	0.78
AAXJ	-0.61	5.50	4.09	-4.15	0.98
SPY	2.15	131.76	21.90	-15.05	1.45

### 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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AG	-0.09	6.92	12 bps	-5 bps	2.36
ACLS	-0.75	7.09	18 bps	-17 bps	1.03
AAL	-0.54	8.20	8 bps	-4 bps	2.10
ALGN	-0.48	5.81	14 bps	-15 bps	0.94
ADT	-1.70	12.06	10 bps	-7 bps	1.42
ALB	-0.47	4.87	10 bps	-10 bps	1.03
AJG	-1.10	10.24	7 bps	-7 bps	0.97
ACN	-0.02	7.60	6 bps	-5 bps	1.20
ADSK	-1.99	15.31	9 bps	-10 bps	0.85
ADP	-0.67	6.57	6 bps	-6 bps	0.96
ACAD	-1.42	13.82	9 bps	-7 bps	1.23
ACI	-1.82	12.01	5 bps	-4 bps	1.20
AA	-0.11	7.64	9 bps	-8 bps	1.07
AEO	-0.53	8.26	9 bps	-7 bps	1.36
ABBV	-0.72	9.29	4 bps	-4 bps	1.01
ADM	0.05	8.27	5 bps	-4 bps	1.17
ABB	0.45	12.91	5 bps	-3 bps	1.45
AAP	-1.39	9.40	7 bps	-9 bps	0.87
AGG	-1.41	19.45	1 bps	-1 bps	1.25
ALC	-0.59	6.49	5 bps	-5 bps	0.95
AAPL	-1.25	8.31	4 bps	-5 bps	0.86
AEP	-0.89	11.28	5 bps	-5 bps	0.94
AEM	-0.71	7.56	6 bps	-6 bps	1.04
ABT	-1.49	15.97	4 bps	-4 bps	0.92
AKAM	-0.60	7.89	5 bps	-6 bps	0.89
ACGL	-1.79	12.06	5 bps	-6 bps	0.86
AEE	-0.84	5.81	5 bps	-6 bps	0.89
AER	-2.09	15.22	9 bps	-11 bps	0.79
AAXJ	-0.70	6.00	3 bps	-3 bps	0.99
SPY	-1.17	26.05	2 bps	-3 bps	0.64

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