

test_with_10k_daily_capital_growth

Benchmark: sp500

Analysis Period: 2025-02-03 to 2025-05-30

Report Runtime: 2025-06-09 22:31:11

Portfolio Overview - Config and Key Metrics

Portfolio Configuration

Initial Capital: \$100,000

Initial Holdings: None

New Capital Growth Pct: 0.00%

New Capital Growth Amt: \$10,000

Capital Growth Freq: D

Long Only: Yes

No Cash: Yes

Max Long Count: 30.00%

Max Short Count: 30.00%

Max Buy Size: 30.00%

Capital Allocation Method: equal

Exclude Sectors: None

Min Market Cap: \$0

Max Market Cap: Uncapped

Include Countries: United States

Key Performance Metrics

Total Return: 442.99%

Annualized Return: 19220.51%

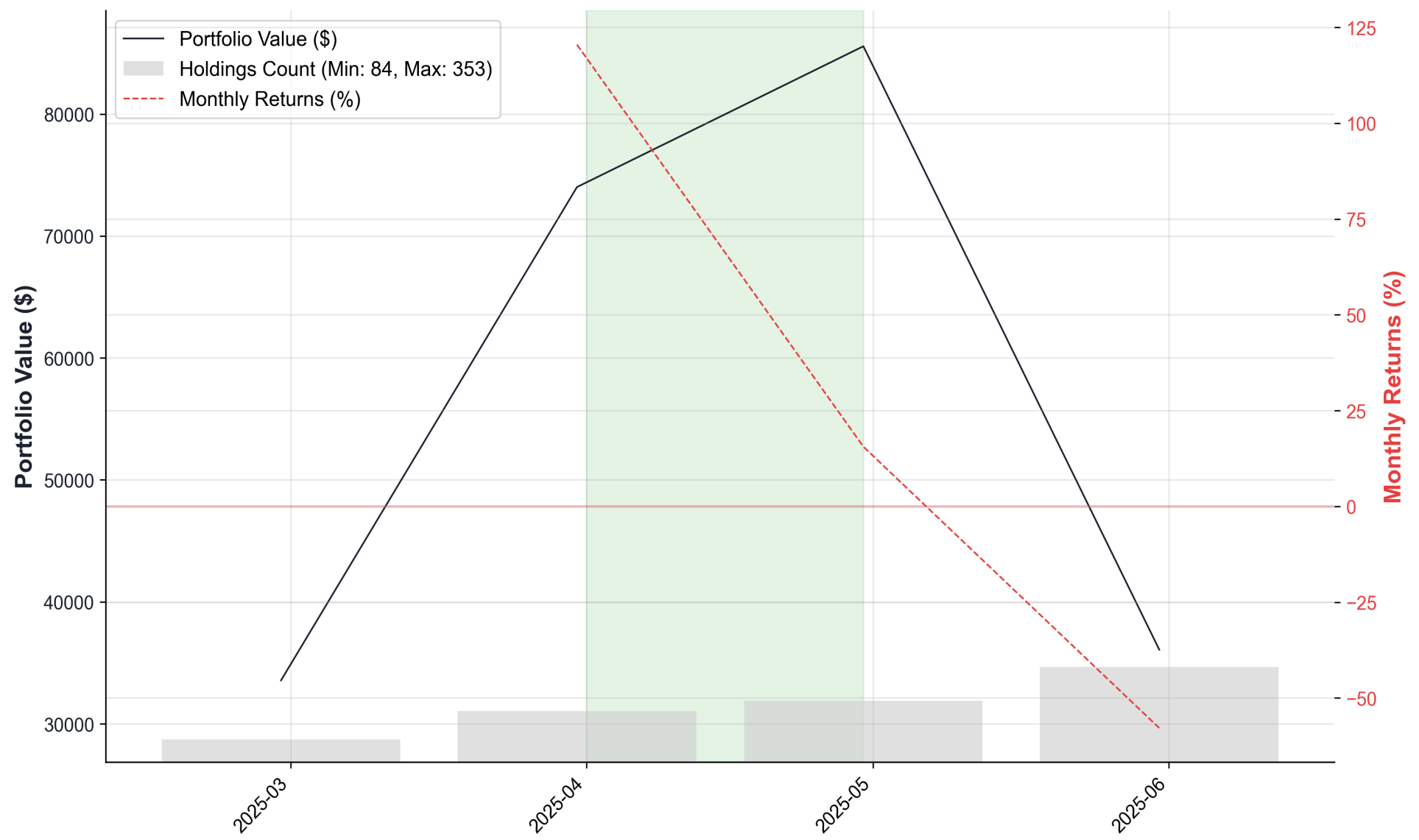
Sharpe Ratio: 2.71

Information Ratio: -4.24

Win Rate: 41.74%

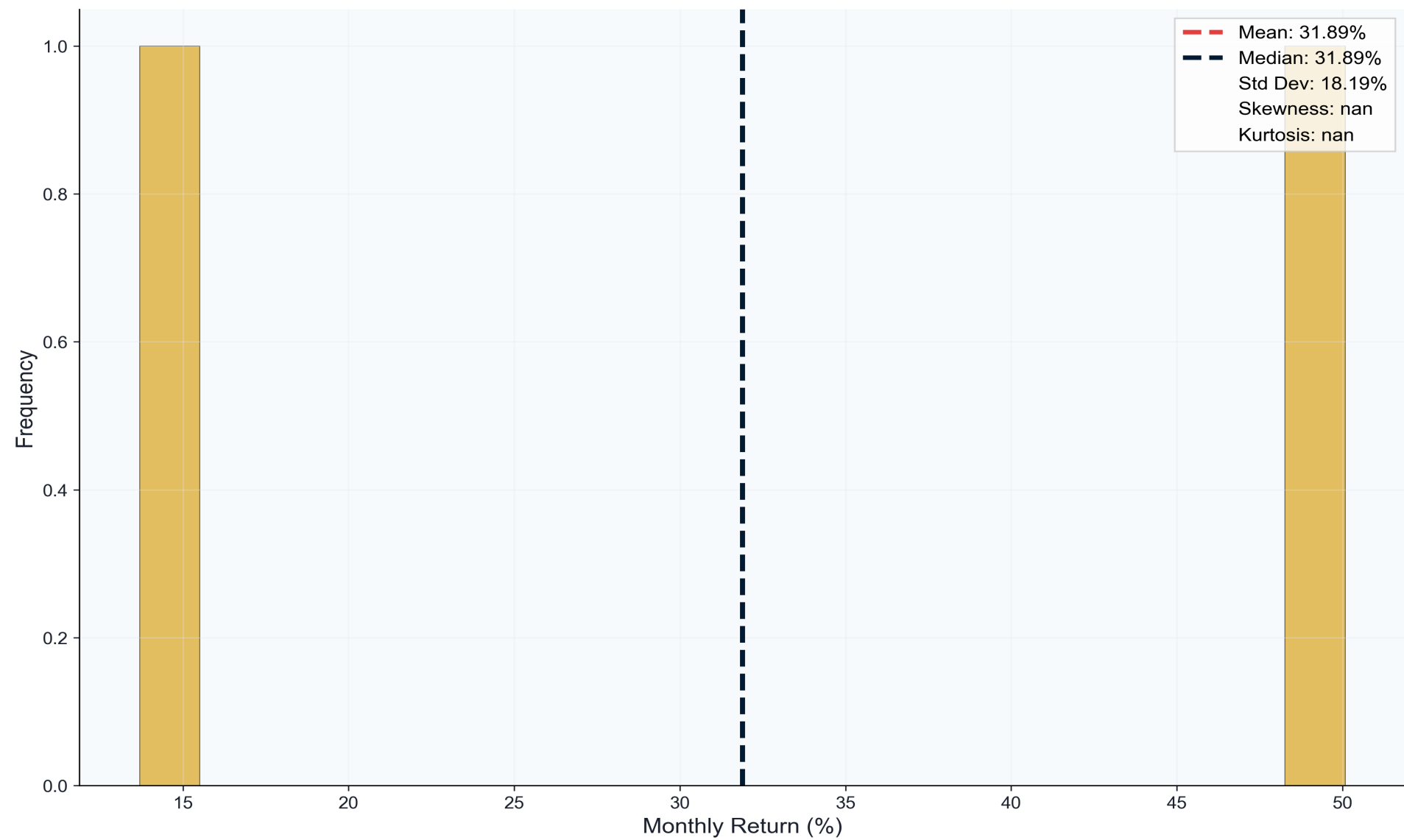
Daily Avg Win: 18.38%

Portfolio Overview - Performance

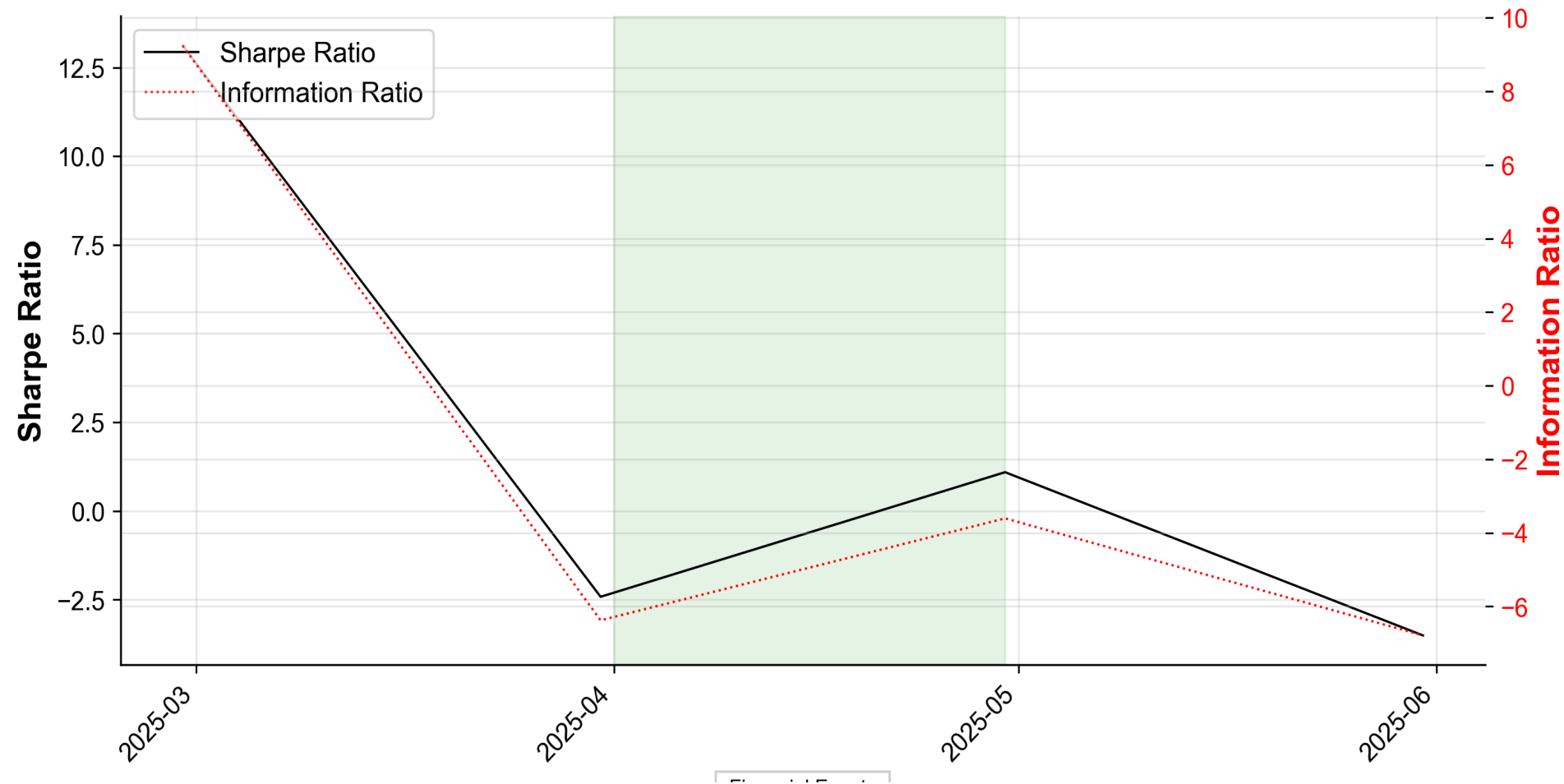


Return Analysis

Return Analysis - Monthly Return Distribution



Return Analysis - Monthly Sharpe and Information Ratios



Return Analysis - Top 10 Returns by Tickers

Top 10 Highest Average Returns

Ticker	Avg Return
MCHP	150.98%
EQT	87.68%
INTC	23.90%
MOS	21.43%
MLM	14.31%
MNST	10.53%
IBM	10.10%
PLTR	7.37%
KEYS	5.78%
SMCI	4.93%

Top 10 Lowest Average Returns

Ticker	Avg Return
HUM	-93.20%
CF	-53.71%
MU	-35.97%
MRNA	-24.83%
SBUX	-24.78%
PYPL	-24.00%
PHM	-20.11%
FANG	-18.21%
EL	-17.06%
ENPH	-15.07%

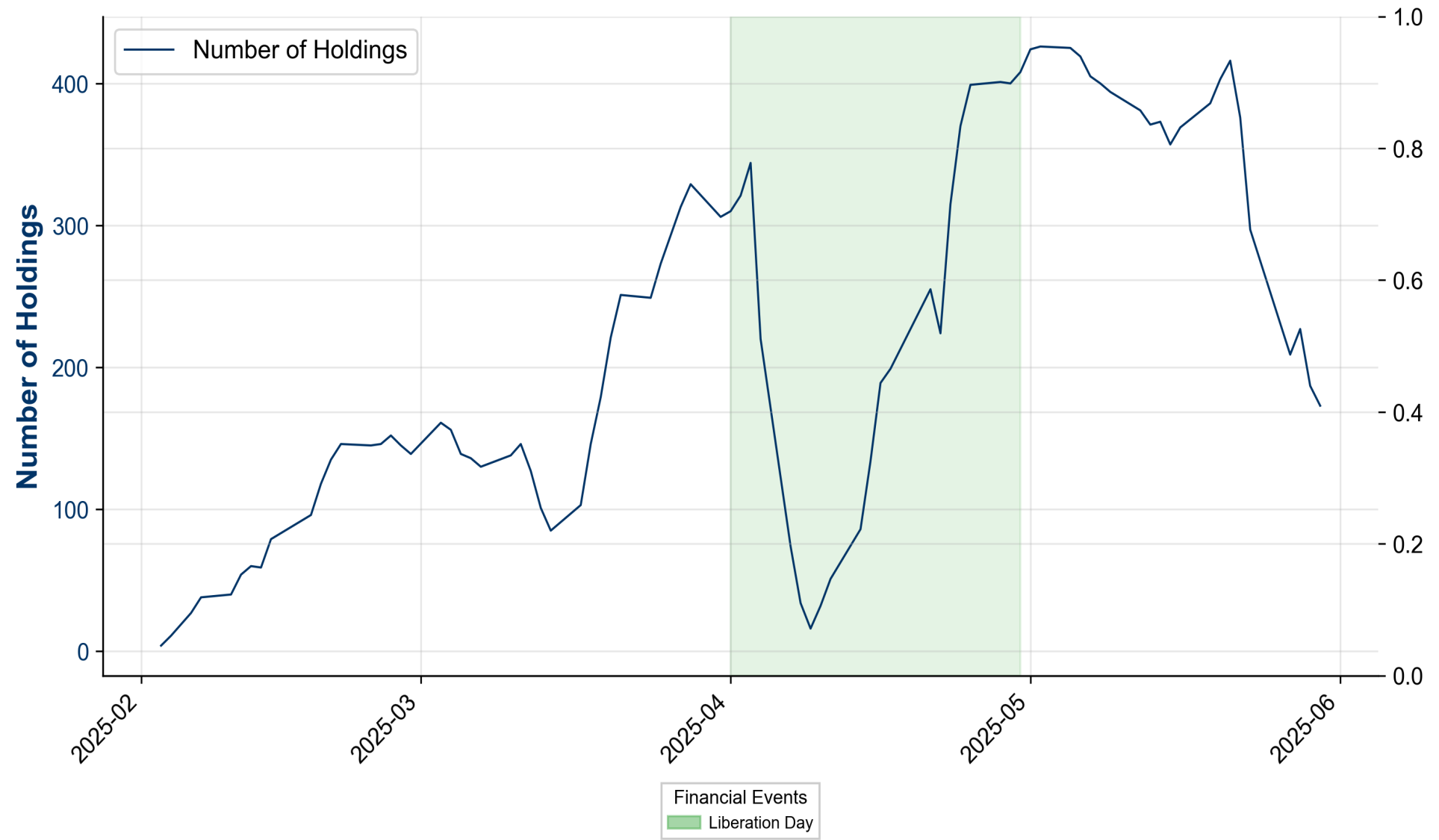
Holdings Analysis

Holdings Analysis - Holdings Summary

Metric	Value	Date
Maximum Holdings	426	2025-05-02
Minimum Non-zero Holdings	4	2025-02-03
Average Holdings	217.0	Daily
Universe Size	480	

Duration Metric	Days
Maximum Duration	64.0
Minimum Duration	1.8
Average Duration	17.5

Holdings Analysis - Holdings Over Time



Holdings Analysis - Top 10 Duration by Tickers

Top 10 Longest Hold

Ticker	Duration (Days)
VMC	64.0
MNST	54.0
IT	45.0
EA	42.5
HON	42.0
UNH	42.0
IBM	42.0
LDOS	41.5
WST	38.0
LW	38.0

Top 10 Shortest Hold

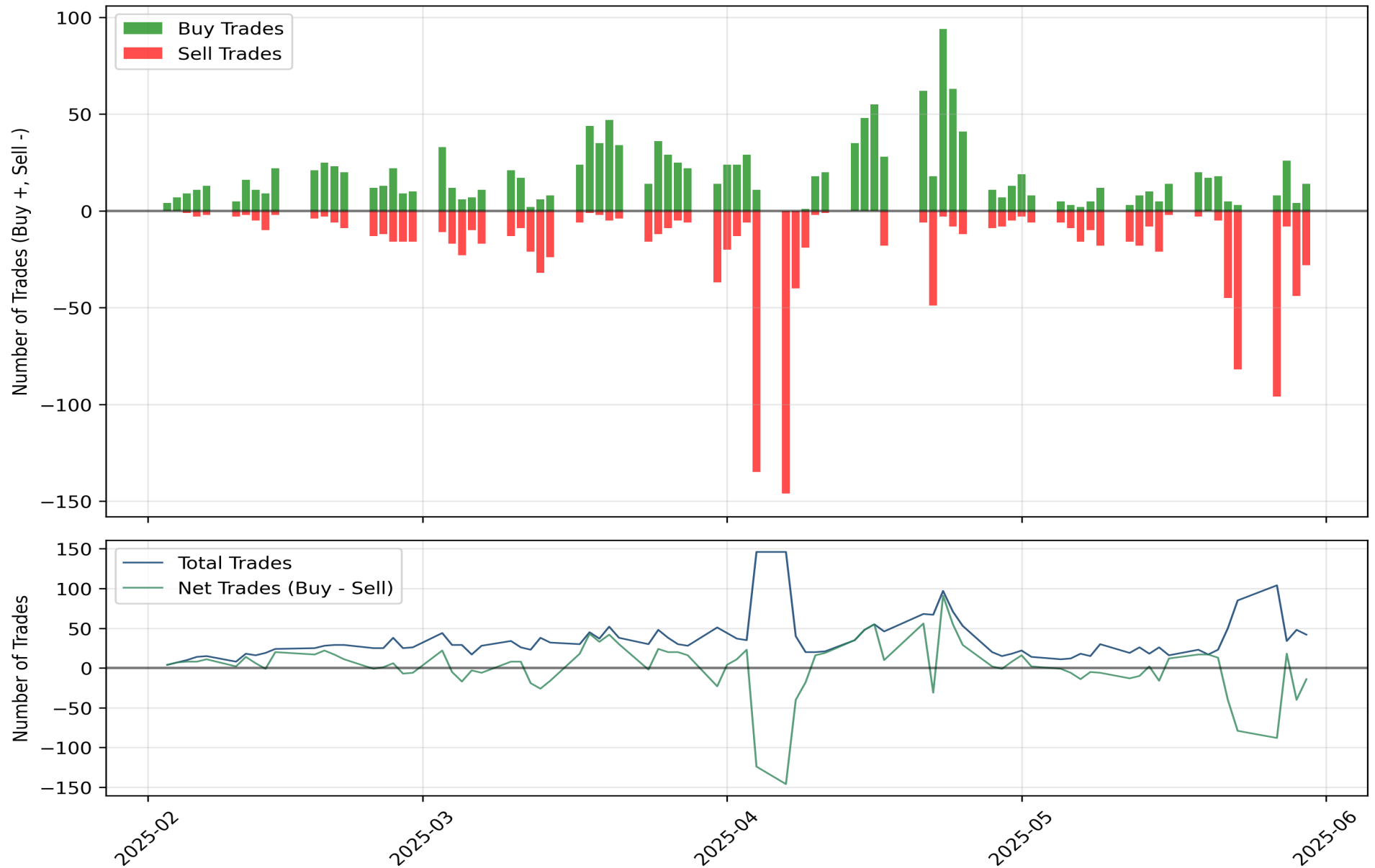
Ticker	Duration (Days)
PCAR	1.8
SBUX	2.0
ED	2.0
AWK	2.3
LYB	3.7
PAYX	4.0
MDLZ	4.0
AEE	4.3
VRSK	4.4
VZ	4.6

Trading Analysis

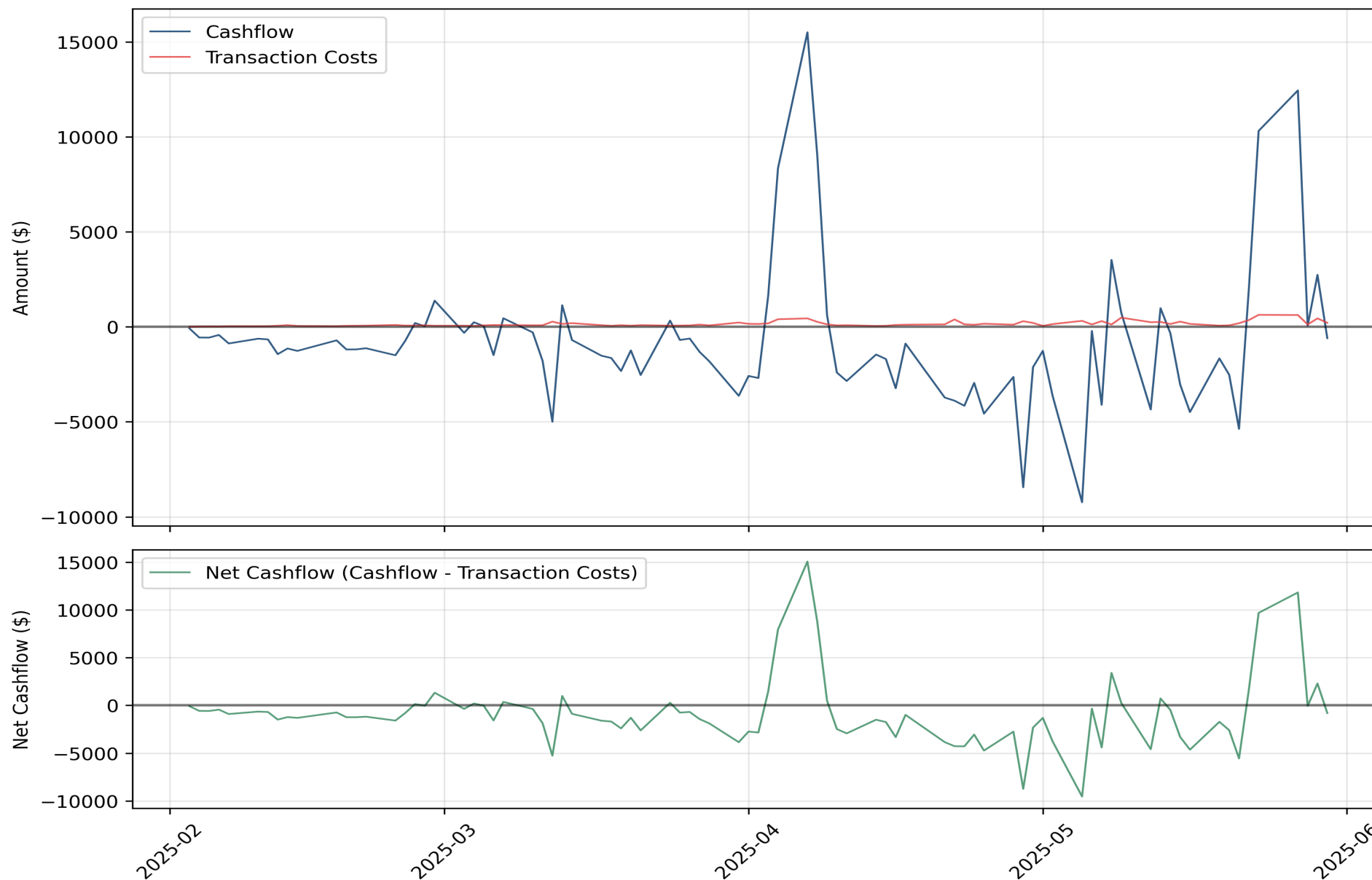
Trading Analysis - Summary

Trading Summary Metric	Value
Total Trading Days	82
Average Buy Trades per Day	18.54
Average Sell Trades per Day	16.43
Sell Trades with Positive Return	27.69%
Average Return of All Sell Trades	-2.29%
Cancelled Trade %	0.00%
No Trade %	0.00%

Trading Analysis - Trading Over Time



Trading Analysis - Cashflow Over Time



Trading Analysis - Top 10 Most Traded

Top 10 Most Bought Tickers

Ticker	Buy	Avg Return
IFF	16	-0.57%
ETR	14	-0.90%
DUK	14	-11.38%
MCK	12	0.46%
TPL	12	-2.79%
GIS	12	-3.00%
AEE	12	-1.18%
VRTX	12	0.22%
OMC	12	-4.15%
CNP	12	4.28%

Top 10 Most Sold Tickers

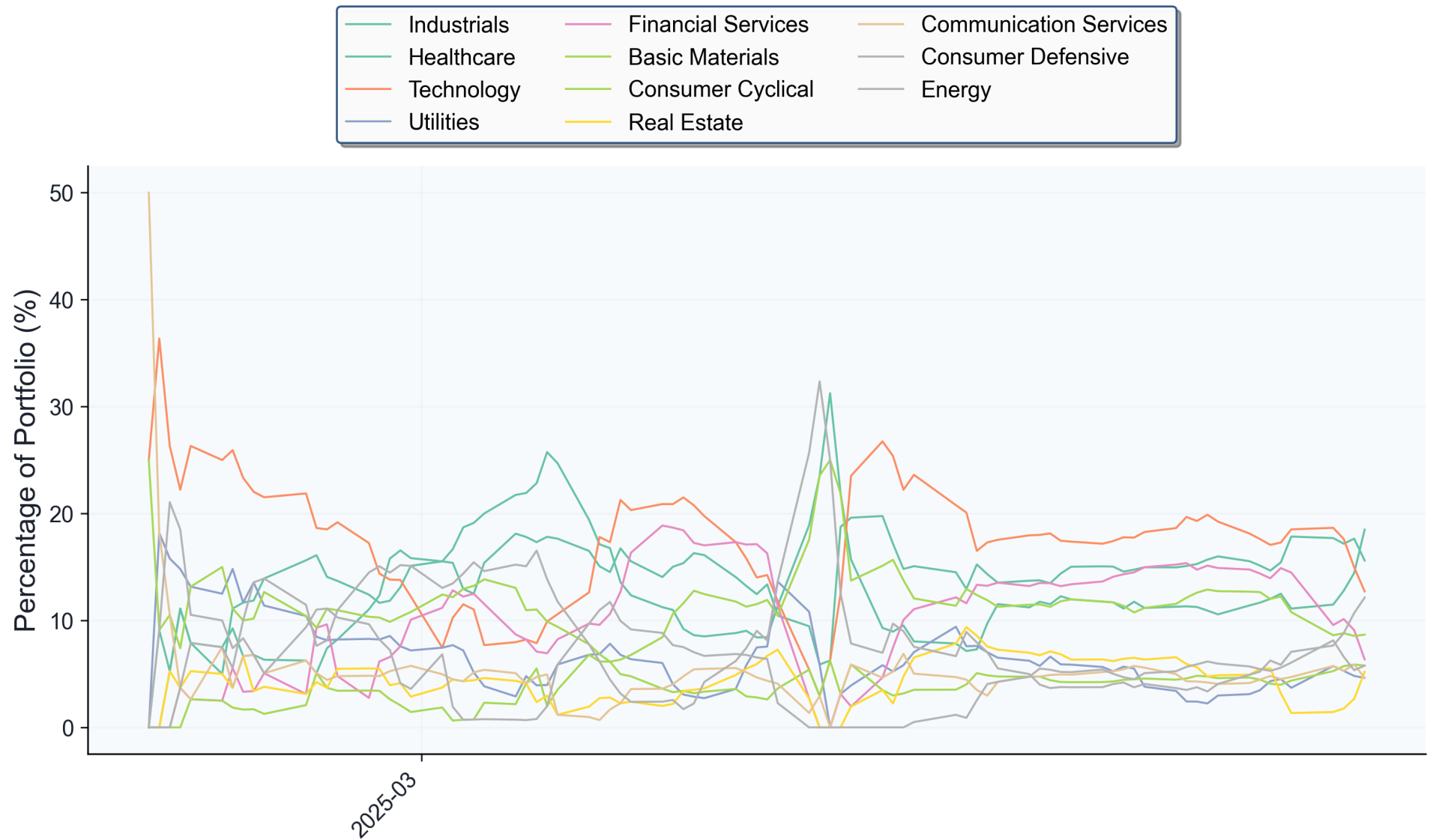
Ticker	Sell	Avg Return
IFF	8	-0.57%
ETR	7	-0.90%
DUK	7	-11.38%
MCK	6	0.46%
TPL	6	-2.79%
GIS	6	-3.00%
AEE	6	-1.18%
VRTX	6	0.22%
OMC	6	-4.15%
CNP	6	4.28%

Top 10 Most Traded Tickers

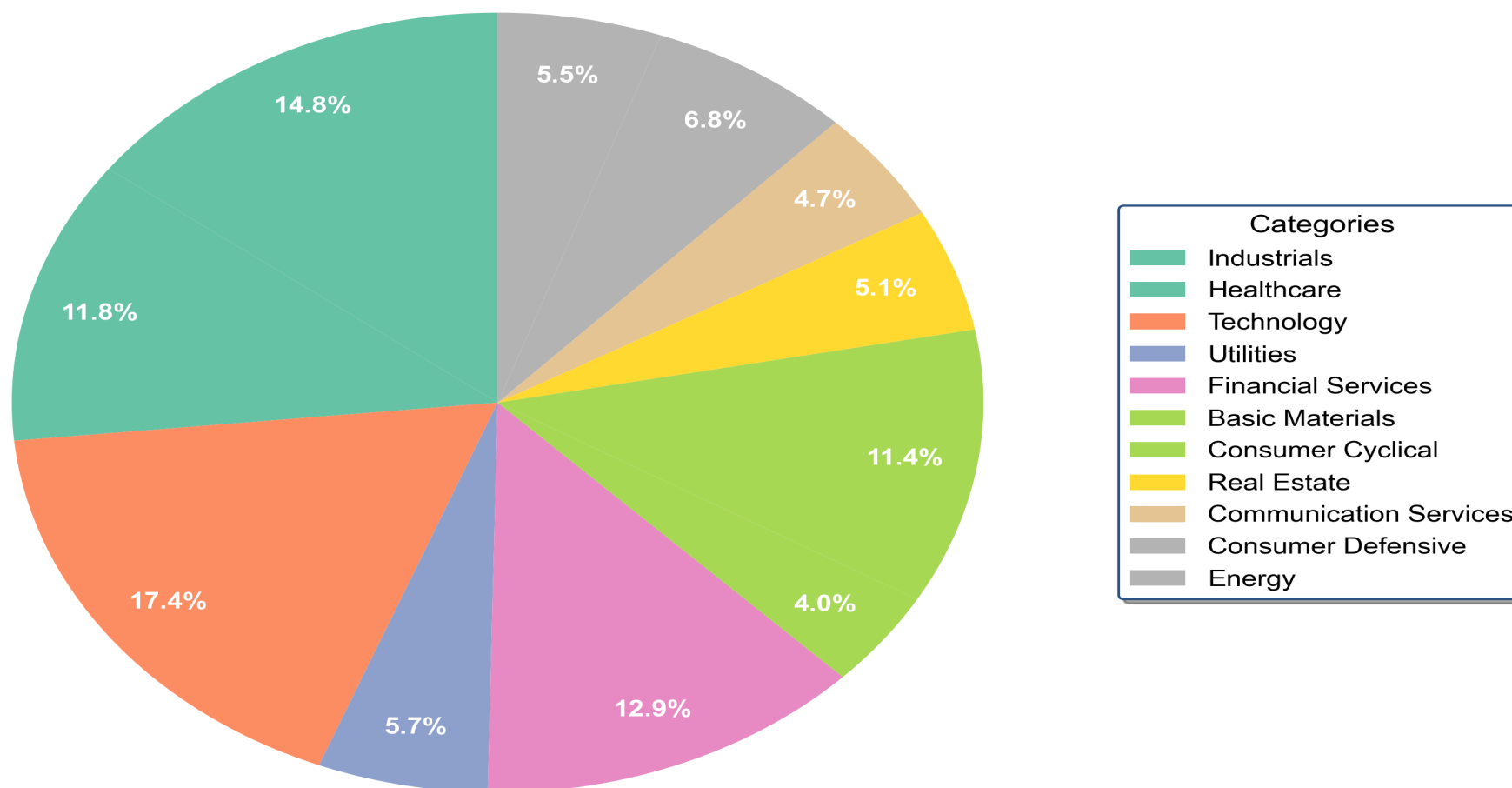
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VRTX	18	0.22%
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CNP	18	4.28%

Sector Analysis

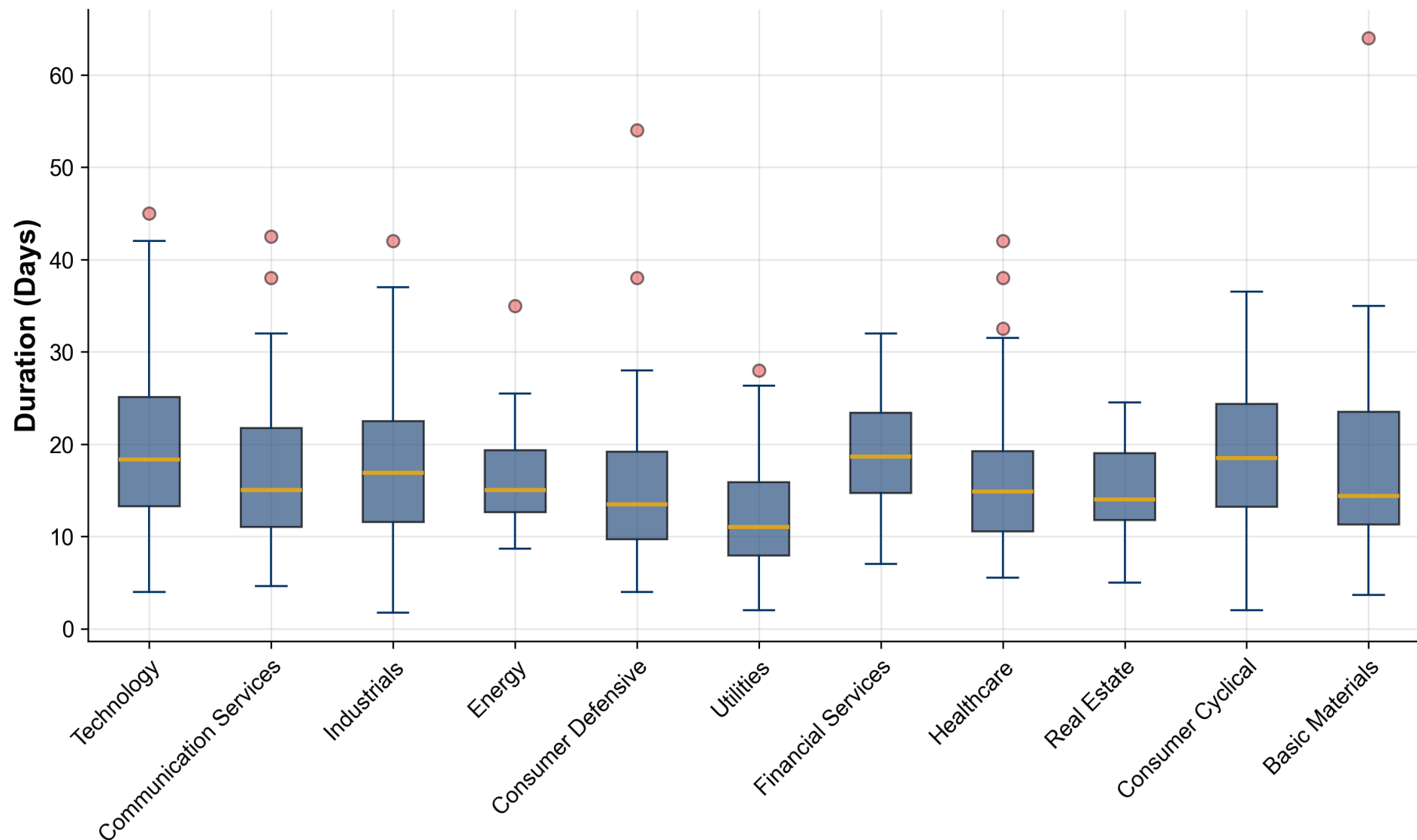
Sector Analysis - Sector Exposure Over Time



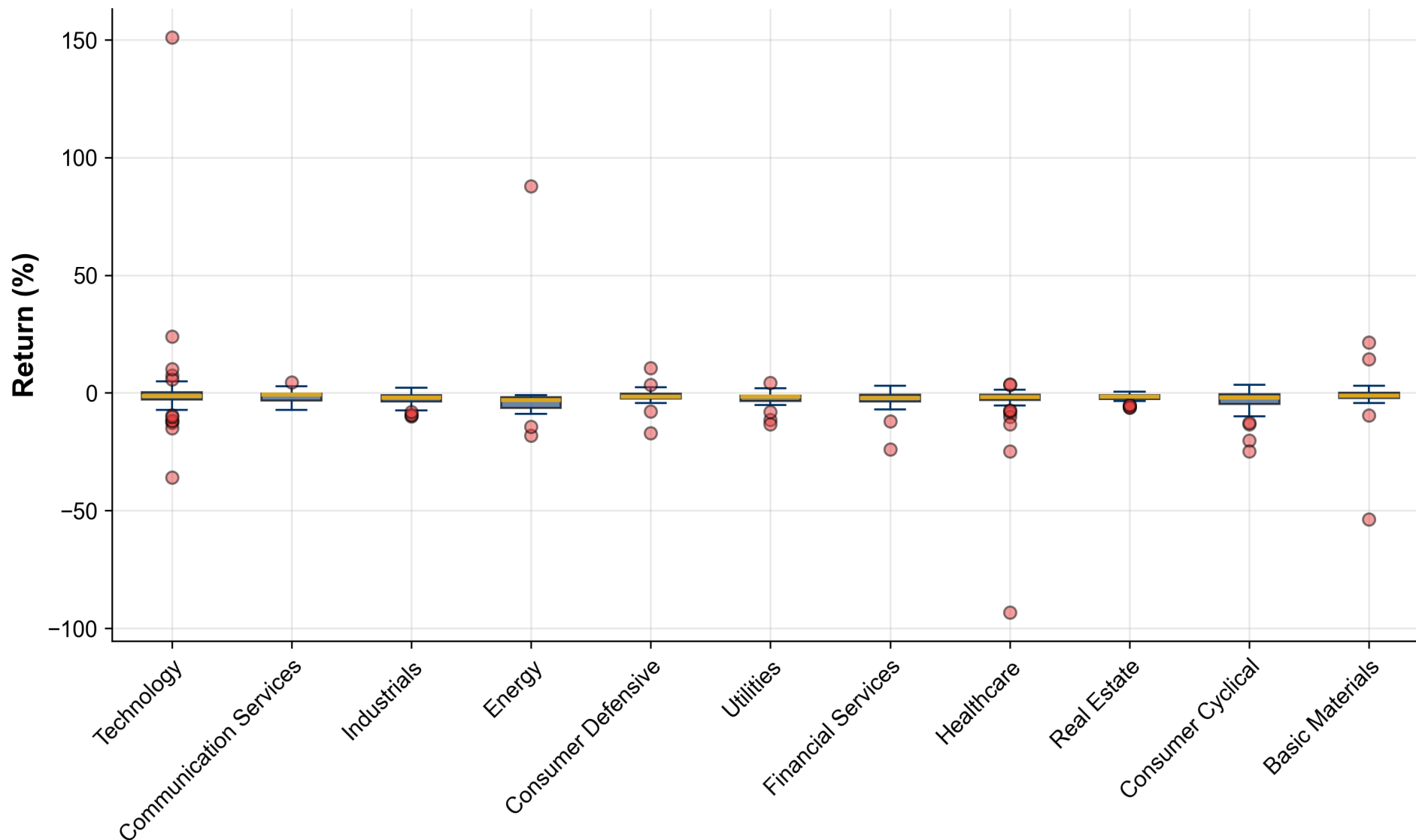
Sector Analysis - Average Composition



Sector Analysis - Exposure Versus Holding



Sector Analysis - Sector vs Return



Sector Analysis - Return vs Duration

