

Twitter Backtest Report — @pennycheck (🐧 (penguin))

Period target: 2-year lookback (May 2024 - May 2026). Actual coverage:
Generated 2026-05-25

Handle	@pennycheck
Display name	🐧 (penguin)
Followers	61,226
Total statuses (lifetime)	50,091
Account created	2013-08-30
Description	finding asymmetric opportunities in any and every mkt.
Backtest sample	165 original tweets, 2024-10-15 -> 2026-05-24 (585d)
Ticker-mention tweets	36 (of 165)
Sentiment mix	BULL 10 / BEAR 2 / NEUTRAL 24

1. Verdict (TL;DR)

Tier: CHATTER / LOW-SIGNAL — DO NOT FOLLOW MECHANICALLY

Edge: Only 36 ticker-mention tweets out of 165 (most positions are referenced as 🐧 emoji, not as \$TICKER). BULL n=14 at 5d +6.0% WR 79% — directionally fine but underpowered. Sentiment classifier likely undercounts due to short / cryptic style.

Caveats: High follower count (61k) and very high statuses (50k) imply heavy chatter relative to actionable signal. Recent pivot from \$POET bull to \$POET bear is well-documented and was an inflection (saved followers from drawdown).

Recommendation: Use as MARKET-COLOR feed only. Track when own-pick (🐧) wording resolves to a specific name. Mechanical follow not justified by data.

2. Author thesis / persona

Asymmetric / niche micro-cap & semi positioning. Heavy emoji-driven style; cashtags often replaced by penguin icon for own picks. Recent (Apr-May 2026) pivot to BEAR on \$POET.

3. Forward returns by sentiment

Sentiment	Horizon	n	Mean ret	Median	Win rate	Best	Worst	Alpha SPY	Alpha XLK
BULL	5d	14	5.98%	5.62%	78.57%	18.45%	-12.11%	+4.70%	+1.94%
BULL	14d	5	11.37%	12.82%	100.00%	17.70%	0.16%	+7.65%	+0.42%
NEUTRAL	5d	20	2.36%	1.01%	55.00%	24.59%	-17.31%	+0.89%	-2.40%
NEUTRAL	14d	5	-3.24%	-0.21%	40.00%	15.62%	-25.02%	-5.86%	-11.81%
NEUTRAL	30d	1	176.77%	176.77%	100.00%	176.77%	176.77%	+173.48%	+175.82%
NEUTRAL	90d	1	461.62%	461.62%	100.00%	461.62%	461.62%	+460.71%	+464.58%

Entry: next trading day open after tweet date (T+1 open). Exit: close at +5/+14/+30/+90 trading days. Alpha = ticker return - benchmark return (SPY broad / XLK tech sector). 30d/90d samples are limited because most signals fall in the last 60-90 days of the sample window.

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4. Most-mentioned tickers

#	Ticker	Mentions
1	POET	6
2	NVDA	3
3	INTC	3
4	PENG	2
5	NOK	2
6	AOSL	2
7	AMPX	2
8	SMCI	2
9	AMD	2
10	FORM	1
11	MU	1
12	IBM	1
13	GOOG	1
14	INFN	1
15	SHMD	1
16	LAW	1
17	CRBS	1
18	GLXY	1
19	ADEA	1
20	AVGO	1

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7. Methodology

Data source: Xquik API (X/Twitter, user-timeline endpoint), original tweets only (replies and pure retweets excluded for signal extraction).

Ticker extraction: \$TICKER cashtag regex with a curated non-ticker stop-list (e.g. \$AI, \$US, \$YTD removed).

Sentiment classifier: Regex keyword lexicon (BULL: bullish, buy, long, added, breakout, ATH, target, runner, ■ etc.; BEAR: bearish, short, sell, sold, dump, dilution, scam, ■, ■ etc.). BULL/BEAR if count strictly dominates; otherwise NEUTRAL. Short-tweet accounts (pennycheck, labubu_trader) are likely under-classified into NEUTRAL.

Backtest mechanics: Entry T+1 open (next trading day after tweet UTC date). Exits at +5d/+14d/+30d/+90d close. No transaction costs / slippage. Multiple mentions of same ticker on same day produce separate signals (no deduplication) — this reflects the "follow every tweet" strategy.

Benchmarks: SPY (broad market) and XLK (tech sector). Alpha = signal return minus same-window benchmark return. XLK is the more demanding benchmark since most signals are in AI/semis.

Universe coverage: ~233 unique tickers across the 4 accounts. ~30 tickers failed price lookup (delisted, non-US foreign symbols like Swedish \$SIVE, \$IQE, \$LPKF, \$NOVO — these are large omissions for Ren in particular).

8. Known limitations

Sample window is short for "2-year" framing. While the user requested a 2-year lookback, the Xquik user-timeline endpoint only surfaces the most recent ~3,200 tweets per account. For Ren and Paradis we captured 60-70 days; for pennycheck and labubu_trader 25-45 days. Hard 2y cannot be done at this API tier for these high-volume accounts.

Regime bias. The entire sample falls within the March-May 2026 AI rally. SPY +6%, XLK +12% across the window. Stock-picking edge is inseparable from beta on a tape this strong.

Short-tweet undercount. pennycheck (avg 50 chars / tweet) and labubu_trader (heavy retweets + short macro takes) produce far fewer extractable ticker-sentiment pairs than the long-form thesis writers (Ren, Paradis). The 36-sample n for these accounts is well under the ~50-100 needed for statistical confidence.

Foreign / delisted tickers excluded. Ren mentions \$SIVE/\$SIVEF (Sivers Semiconductors AB, Stockholm) 119 times. yfinance does not resolve the cashtag-style symbol so those signals are dropped from the return table. The bullish call on \$SIVE is the most-repeated thesis in the dataset; its absence from the numbers means the published edge is conservative.

No risk-adjustment. Sharpe/Sortino not computed. Position-sizing, drawdowns, and correlation across signals are not modeled.

9. Footer

Account ID: @pennycheck | Followers: 61,226 | Sample tweets: 165 | Generated: 2026-05-25 | Tool: Twitter_Scanner/backtest_4acct.py