

@zephyr_z9 — Twitter Follow Backtest (v3 style)

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ACCOUNT	@zephyr_z9 ("Zephyr")
Profile	Verified, 145,998 followers, 720 following, created 2023-08-25 (~33 months)
Bio	"AI & Chips Not Investment Advice DYOD"
Total status	30,640 tweet/RT (cashtag density LOW: 46 tweets in 2.4y)
ANALYSIS PERIOD	2023-12-30 -> 2026-05-18 (~870 days, ~2.4 years)
Tweet dataset	644 unique tweets (cashtag full + last 30 days dense)
Mention extraction	\$TICKER (case-insensitive) + company-name -> ticker map (US-listed)
Sentiment approach	Aleabit v3 pattern: DEFAULT = BULL, BEAR only on explicit BEAR keywords
Mention count	136 valid (tweet, ticker) - BULL 125 / BEAR 11
Unique BULL ticker	35 (for first-mention hold)
Benchmark	XSD (SPDR Semi), SPY (broad market), SOXX (iShares Semi)

Headline Findings

EQUAL-WEIGHTED ZEPHYR PORTFOLIO: Holding each of Zephyr's BULL picks from its first-mention day with equal weight produces **35 unique tickers**, an average **128-day** (median 134) hold and a **mean return of +74.98%** (median +27.37%) - **POSITIVE**.

ALPHA vs XSD (semi sector): mean +13.17%, median -18.81%. Alpha WR 37.1% -> 37% of BULL picks beat the sector, 63% trailed it. Median alpha is **NEGATIVE** while the mean is positive -> a handful of super-winners carry the portfolio (skewed).

ALPHA vs SPY (broad market): mean +63.59%, median +14.47%. Alpha WR 68.6% -> 69% of BULL picks beat SPY. Following Zephyr beats buying SPY (sector beta). But the XSD ETF alone does the same job.

MEMORY SUPERCYCLE = REAL SKILL. The biggest winners are Zephyr's core thesis - memory/storage stocks: SNDK +1,145% (alpha +1,071%), MU +283% (alpha +217%), WDC +210% (alpha +154%), LITE +154% (alpha +88%), ASX +116% (alpha +50%). Early and correct calls in this sector.

MEGA-CAP & CHINA ADR DRAG: Zephyr's mega-cap picks trail the sector ETF: MSFT -135% alpha (595d), META -135% (445d), BABA -96% (223d), PSIX -110% (134d), CRWV -75% (134d), IREN -74% (153d). No edge in mega-cap; edge lives in smaller specific picks.

Per-Mention Horizon Returns (tweet-day entry)

Entry at D+1 open on each mention tweet's day; exit at close after 1/5/30/90 trading days. Alpha = mention return minus same-period XSD/SPY return. Sentiment = BULL (default) or BEAR (explicit keyword).

Sentiment	Horizon	n	Raw mean	Raw WR	α XSD mean	α XSD WR	α SPY mean	Sharpe
BULL	1d	125	+0.59%	60.0%	+0.17%	48.0%	+0.56%	+2.58
BULL	5d	116	+3.27%	65.5%	-1.14%	42.2%	+2.28%	+2.33
BULL	30d	46	-0.46%	43.5%	-0.10%	43.5%	-1.67%	-0.04
BULL	90d	46	+19.54%	41.3%	+11.80%	30.4%	+17.25%	+0.40
BEAR	1d	11	+2.96%	36.4%	+2.57%	45.5%	+2.90%	+5.24
BEAR	5d	11	+1.01%	54.5%	+4.39%	45.5%	+1.99%	+0.54
BEAR	30d	9	-7.79%	33.3%	-4.82%	33.3%	-7.57%	-1.20
BEAR	90d	9	-7.93%	22.2%	-9.66%	22.2%	-6.63%	-0.67

Comment: BULL picks show small positive raw return at 1-5 days with near-zero sector alpha. At 90d horizon mean +19.5% raw / +11.8% alpha XSD - but driven by a few super-winners (SNDK/MU); alpha WR is only 30%. BEAR sample is small (n=11) but moves the right way at 30d/90d horizons: -5% to -10% alpha. Statistical significance is low.

First-Mention Hold - Summary Statistics

Metric	Value
BULL pick count (unique ticker)	35
Average hold duration	128 days (4.3 months)
Median hold duration	134 days
Mean hold return (raw)	+74.98%
Median hold return	+27.37%
Win rate (return > 0)	80.0%
Mean alpha vs XSD (semi ETF)	+13.17%
Median alpha vs XSD	-18.81%
Win rate alpha XSD > 0	37.1%
Mean alpha vs SPY (broad)	+63.59%
Win rate alpha SPY > 0	68.6%
3x+ winners (>200% return)	3
50%+ losers (<-50% return)	1
Beat sector by >=100% alpha	3
Trailed sector by >=100% alpha	3

TOP 15 WINNERS (raw hold return)

First BULL mention day entry -> May 18, 2026 close. # BULL = total BULL mention count for the same ticker.

Ticker	First BULL	Days	Entry \$	Return	α vs XSD	α vs SPY	Max DD	# BULL
SNDK	2025-10-01	157	113.06	+1145.01%	+1071.08%	+1133.55%	-31.34%	5
MU	2025-10-08	152	188.99	+283.44%	+217.14%	+273.16%	-30.31%	7
WDC	2025-10-31	135	155.50	+209.98%	+154.14%	+202.08%	-20.59%	1
LITE	2025-12-22	100	382.65	+153.68%	+88.29%	+145.60%	-28.70%	1
GOOG	2024-08-07	445	163.24	+140.95%	-15.78%	+101.08%	-29.43%	1
ASX	2025-12-15	105	15.65	+116.04%	+50.36%	+108.25%	-16.81%	1
AMD	2025-11-20	121	232.70	+82.25%	+4.21%	+72.41%	-26.47%	9
INTC	2026-04-15	23	63.77	+70.57%	+29.43%	+64.25%	-15.97%	4
NBIS	2025-11-03	134	134.00	+64.13%	+9.37%	+56.33%	-38.68%	1
WOLF	2026-05-05	9	38.69	+60.58%	+51.53%	+58.17%	-11.19%	2
QCOM	2026-04-13	25	128.00	+57.41%	+8.95%	+48.30%	-15.77%	3
TSM	2025-10-08	152	295.00	+37.07%	-29.23%	+26.79%	-18.37%	9
CSCO	2026-04-21	19	87.92	+34.45%	+6.45%	+30.38%	-3.27%	2
NOK	2026-04-21	19	10.60	+31.60%	+3.60%	+27.54%	-7.97%	2
GOOGL	2025-11-20	121	304.54	+30.29%	-47.76%	+20.44%	-20.42%	7

TOP 15 LOSERS (raw hold return)

Ticker	First BULL	Days	Entry \$	Return	α vs XSD	α vs SPY	Max DD	# BULL
PSIX	2025-11-03	134	86.55	-55.23%	-110.00%	-63.03%	-61.53%	1
CRWV	2025-11-03	134	133.84	-19.83%	-74.60%	-27.63%	-48.90%	1
IREN	2025-10-07	153	60.22	-12.10%	-73.54%	-22.00%	-58.62%	9
IONQ	2025-09-16	168	58.98	-11.92%	-92.76%	-23.67%	-67.61%	1
AEIS	2026-04-08	28	363.21	-10.94%	-63.85%	-20.23%	-16.86%	1
CDNS	2026-05-07	7	358.00	-3.01%	-5.75%	-3.57%	-4.66%	1
CRDO	2025-10-31	135	172.85	-0.39%	-56.24%	-8.30%	-53.59%	1
IFNNY	2026-05-15	1	75.03	+0.67%	-0.40%	+1.02%	+0.00%	5
AMZN	2025-10-31	135	250.10	+5.61%	-50.23%	-2.29%	-21.74%	2
CIEN	2026-04-21	19	507.77	+9.20%	-18.81%	+5.13%	-9.05%	1
ON	2026-05-06	8	102.62	+10.22%	+5.46%	+8.71%	-4.88%	1
MSFT	2024-01-02	595	373.86	+12.86%	-134.77%	-43.70%	-34.18%	5
AAPL	2026-04-13	25	259.73	+15.59%	-32.87%	+6.48%	-2.52%	4
BABA	2025-06-27	223	114.37	+15.93%	-96.46%	-4.68%	-36.77%	8
NVDA	2025-10-13	149	187.97	+19.87%	-47.84%	+7.98%	-20.22%	25

TOP 15 ALPHA LOSERS (vs XSD)

Raw return may be positive but the sector did much better -> alpha negative. Mega-cap & China ADRs dominate this list.

Ticker	First BULL	Days	Hold ret	XSD ret	Alpha	# BULL
MSFT	2024-01-02	595	+12.86%	+147.62%	-134.77%	5
META	2024-08-07	445	+22.08%	+156.72%	-134.64%	3
PSIX	2025-11-03	134	-55.23%	+54.77%	-110.00%	1
BABA	2025-06-27	223	+15.93%	+112.39%	-96.46%	8
IONQ	2025-09-16	168	-11.92%	+80.84%	-92.76%	1
AEO	2025-07-24	205	+27.42%	+105.12%	-77.71%	1
CRWV	2025-11-03	134	-19.83%	+54.77%	-74.60%	1
IREN	2025-10-07	153	-12.10%	+61.44%	-73.54%	9
AEIS	2026-04-08	28	-10.94%	+52.91%	-63.85%	1
CRDO	2025-10-31	135	-0.39%	+55.84%	-56.24%	1
AMZN	2025-10-31	135	+5.61%	+55.84%	-50.23%	2
NVDA	2025-10-13	149	+19.87%	+67.71%	-47.84%	25
GOOGL	2025-11-20	121	+30.29%	+78.04%	-47.76%	7
AVGO	2025-10-08	152	+27.37%	+66.30%	-38.93%	4
AAPL	2026-04-13	25	+15.59%	+48.46%	-32.87%	4

HIGH-CONVICTION STOCKS (>=3 BULL mentions)

Zephyr's most repeated names. # BULL = total positive mention count.

Ticker	# BULL	# BEAR	First BULL	Hold ret	XSD ret	Alpha	Comment
SNDK	5	0	2025-10-01	+1145.01%	+73.93%	+1071.08%	Big winner
MU	7	0	2025-10-08	+283.44%	+66.30%	+217.14%	Big winner
INTC	4	0	2026-04-15	+70.57%	+41.14%	+29.43%	Beat sector
QCOM	3	0	2026-04-13	+57.41%	+48.46%	+8.95%	Beat sector
AMD	9	0	2025-11-20	+82.25%	+78.04%	+4.21%	Beat sector
IFNNY	5	0	2026-05-15	+0.67%	+1.07%	-0.40%	Below sector
TSM	9	0	2025-10-08	+37.07%	+66.30%	-29.23%	Below sector
AAPL	4	0	2026-04-13	+15.59%	+48.46%	-32.87%	Below sector
AVGO	4	0	2025-10-08	+27.37%	+66.30%	-38.93%	Below sector
GOOGL	7	1	2025-11-20	+30.29%	+78.04%	-47.76%	Below sector
NVDA	25	2	2025-10-13	+19.87%	+67.71%	-47.84%	Below sector
IREN	9	2	2025-10-07	-12.10%	+61.44%	-73.54%	Devastating loss
BABA	8	0	2025-06-27	+15.93%	+112.39%	-96.46%	Devastating loss
META	3	1	2024-08-07	+22.08%	+156.72%	-134.64%	Devastating loss
MSFT	5	0	2024-01-02	+12.86%	+147.62%	-134.77%	Devastating loss

Portfolio Simulation: Zephyr BULL vs XSD vs SPY

Scenario	Final \$	Return	Description
\$10K equal-weight Zephyr BULL (35 picks)	\$17,498	+74.98%	\$286 equal weight per BULL, first-mention-day entry
\$10K equal-weight XSD same dates (35)	\$16,181	+61.81%	Buying XSD on the same entry dates
\$10K equal-weight SPY same dates (35)	\$11,139	+11.39%	Buying SPY on the same entry dates
Net alpha vs XSD	+\$1,317	+13.17%	How far Zephyr is ahead/behind
Net alpha vs SPY	+\$6,359	+63.59%	How far Zephyr is ahead/behind

Comment: \$10K equal-weight Zephyr -> **\$17,498** (+74.98%). Same-date XSD -> **\$16,181** (+61.81%). Same-date SPY -> **\$11,139** (+11.39%). **Net alpha vs XSD: +13.17%, vs SPY: +63.59%**. Beats SPY but the XSD ETF alone does similar work (alpha disappears once you remove the SNDK outlier).

Comparison: Zephyr vs Aleabit vs Jukan05

Metric	@aleabitorreddit	@jukan05	@zephyr_z9
Account age	10 months	20 months	33 months
Followers	302K	117K	146K
Style	Stock rec + trader	News/supply-chain analyst	Semi/AI commentary + trader
Mention rate	92.5%	7.1%	~23% (148/644)
Total mentions (analyzed)	5,325	222	147
BULL/BEAR mentions	5429/205 (v3)	1/6 (sample)	137/11
Unique BULL ticker	383	30	35
Mean hold alpha vs XSD	-37.32%	+21.24% (sector beta)	+13.17%
Median hold alpha vs XSD	-51.72%	n/a	-18.81%
WR alpha XSD	21.1%	n/a	37%
Top winner	AXTI +711% alpha	n/a	SNDK +1,071% alpha
Trade strategy suggestion	Photonics follow + fade	Info source, not a signal	Memory follow + mega-cap fade

Limitations & Data Notes

1. Cashtag density is LOW. Zephyr uses \$TICKER in only ~0.15% of 30,640 tweets/RTs. Other mentions were extracted via a COMPANY_MAP regex (NVDA, MU, IREN, AVGO etc., ~50 tickers). Niche Asian/Chinese/Japanese names (SICC, ACM Research, Hua Hong, FANUC, Sumitomo, Wartsila) are not US-listed or not on yfinance -> outside the dataset.

2. Tweet sample is 644. The account totals 30,640 but we pulled cashtag-full (46) + last ~35 days dense (598). That caps the mention count (147). Pulling all 33 months would need ~700 extra API calls; ROI was too low.

3. Sentiment classifier error. Zephyr is mixed on IREN (9 BULL mentions but actually bearish - words like "stupid", "foolish", "retarded"). Our BEAR window is 200 chars and caught a few bear words (BEAR mentions 11), but did not catch 100% of cases like "\$IREN bulls are stupid". -> IREN's -74% alpha may in fact be a BEAR signal that we mis-classified as BULL.

4. Survivorship bias. Zephyr does not seem to delete tweets, but does not always tweet position-size changes. We catch signals like "It was a good ride" (PSIX exit) but mostly assume buy-and-hold.

5. Bear-cycle risk. Over a 2.4-year window we hit 1 major drawdown (summer 2024, Feb-Apr 2025, March 2026). XSD took the same drawdowns, so alpha analysis is still sector-neutral, but absolute returns would look much worse in a bear cycle.

6. Entry timing. When a tweet posts after 16:00 ET we use the D+1 open. In practice a viral tweet to 146K followers can move price in real time; follower entries can be marked-up.

Final Verdict

Memory & Storage thesis = REAL SKILL

SNDK +1,071% alpha (157d), MU +217% (152d), WDC +154% (135d), LITE +88% (100d), ASX +50% (105d) - memory supercycle calls are early and right. Zephyr is followable in this sector. AEHR (test/burn-in) and CRDO (high-speed networking) sit on the periphery of the same thesis.

Mega-Cap & China ADRs - NO edge

MSFT -135% alpha, META -135%, BABA -96%, GOOGL -17%, AAPL -29%, AMZN ~0. He comments on mega-cap but doesn't generate edge there - XSD/QQQ/SPY alone do the same or better. No reason to follow in this category.

AI Compute pure-play (IREN/CRWV/NBIS) - weak

IREN -74% alpha, CRWV -75%, NBIS +9% (only). Zephyr is mostly skeptical in this category ("stupid", "foolish", "retarded") - our BULL classifier failed to flag those. Net practical result is the same: hold-and-forget is weak.

Pragmatic strategy

- 1. Follow memory/storage picks** (SNDK/MU/WDC/SK Hynix proxy/Lumentum) - Zephyr's core thesis, repeated many times, +500% to +1000% moves over the last 2 years.
- 2. Ignore mega-cap mentions** (NVDA/MSFT/META/GOOGL/AAPL/AMZN) - QQQ/XSD alone do the same job.
- 3. Pay attention to BEAR calls** ("Shorting \$SNPS", "PSIX shipments down", "\$WOLF Chapter 11") - n=11 is small, but the direction is correct (30-90d -5% to -10% alpha).
- 4. Use Zephyr as info source for niche Asia names** (SICC, FANUC, Sumitomo, Wartsila, etc.) - even if not US-tradeable, the thesis-building value is real.
- 5. Paper-trade for 60 days first:** watch the memory-follow strategy live, and validate how early Zephyr catches the next SNDK/MU-type early call.