

Earnings Pulse 300

Systematic post-earnings drift, automated. A curated strategy that captures one of finance's most documented anomalies — in 5 minutes of attention per day.

The trade

After a company beats earnings, its stock reacts on day one — then keeps drifting upward for weeks. **Post-Earnings Announcement Drift (PEAD)** — Ball & Brown documented it in 1968 and every major study since has confirmed it. The market systematically under-reacts to earnings news. We trade that under-reaction.

What we do differently

- **Long-only.** Shorts lose in every configuration we tested.
- **5%+ surprise floor.** Below that, analyst-estimate noise drowns the signal.
- **Concordance gate.** Enter only when surprise direction agrees with the reaction-day move.
- **21-day hold.** Most drift compounds in the first 3-4 weeks. Longer adds noise.
- **VIX [15-18] skip.** Empirically discovered — drift dies in muted-vol regimes.
- **300 curated tickers.** Tested ~1,500 candidates; kept the cleanest 300.

The numbers

Metric	Value
Window	2020 → mid-2026
Trades	1,990
Win rate	77.0%
Profit factor	6.80
Max drawdown	3.02%
Total return	+357% (\$100K → \$457K)

Backtested, in-sample. Real forward expectation is lower (+80-150% over a similar window). Caveats inside the full doc.

What you get

- **Dashboard** — daily audio brief, interactive simulator, today's signals, upcoming earnings.
- **TradingView indicator** — all 1,990 entries plotted on any chart. Invite-only.
- **5 min/day** — morning check, pre-market order, done.

What it isn't

Not day-trading. Not a market replacement. Not a black box. Not promising +357% forward.

Start: pead-pulse.vercel.app/signup