RSI_Divergence_14_w__2.0x_ATR14_SL

Backtest period: 2021-10-31 — 2026-07-19 | Generated: 20260721_133700

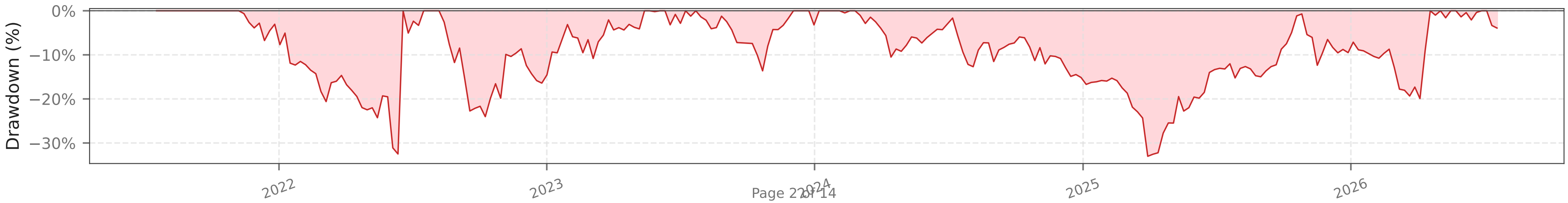
TOTAL RETURN	CAGR	MAX DRAWDOWN
+445.6%	**+43.3%**	**33.0%**

SHARPE RATIO	PROFIT FACTOR	TOTAL TRADES
0.59	**2.50**	**317**

Initial Equity: $100,000

NET PROFIT	TOTAL RETURN	CAGR	SHARPE
+$445,554	+445.6%	+40.4%	0.59
SORTINO	**MAX DRAWDOWN**	**WIN RATE**	**PROFIT FACTOR**
2.28	33.0%	+37.9%	2.50

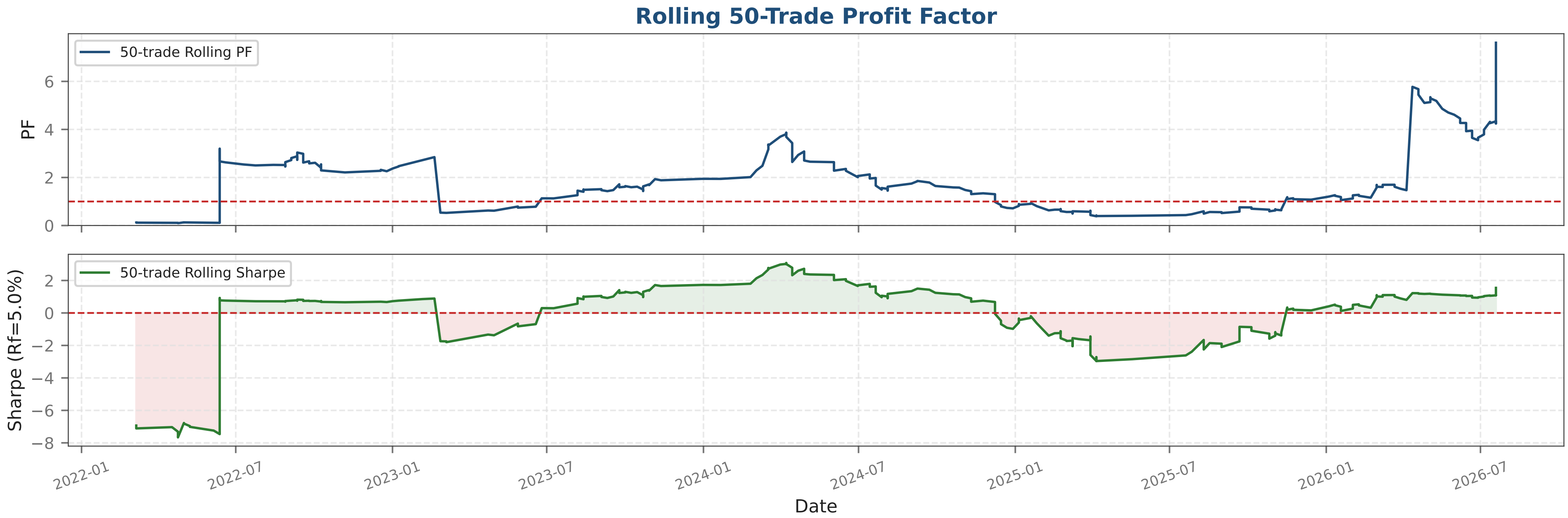
Equity vs Benchmark

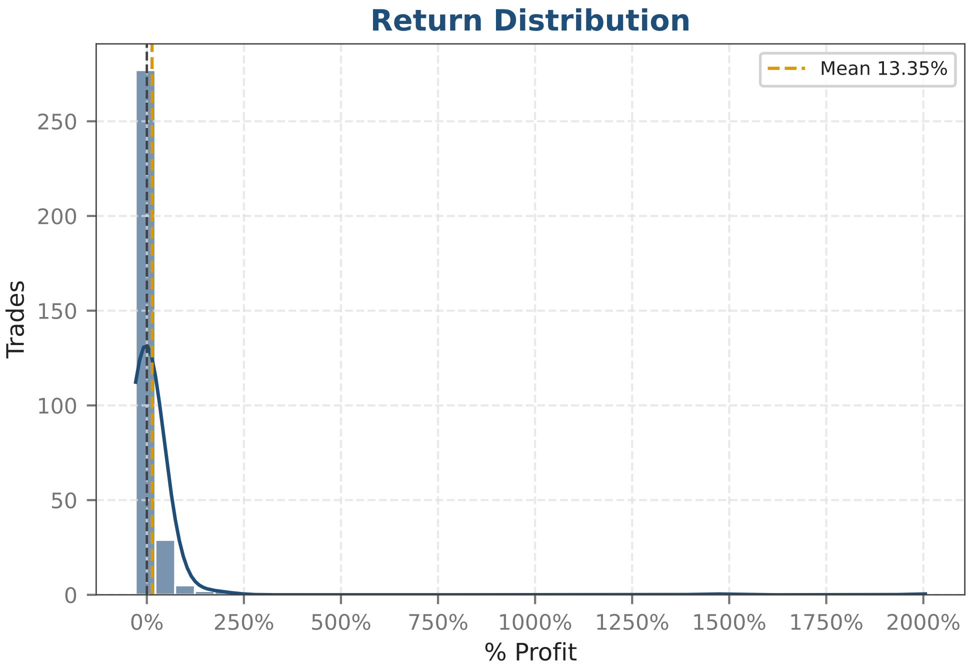


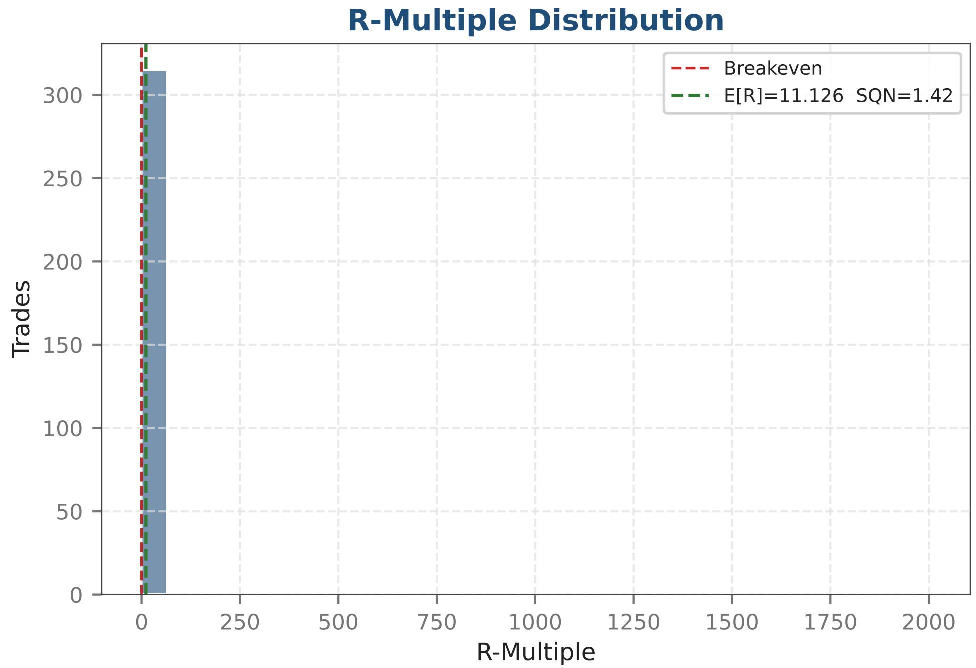
Equity Curve and Drawdown

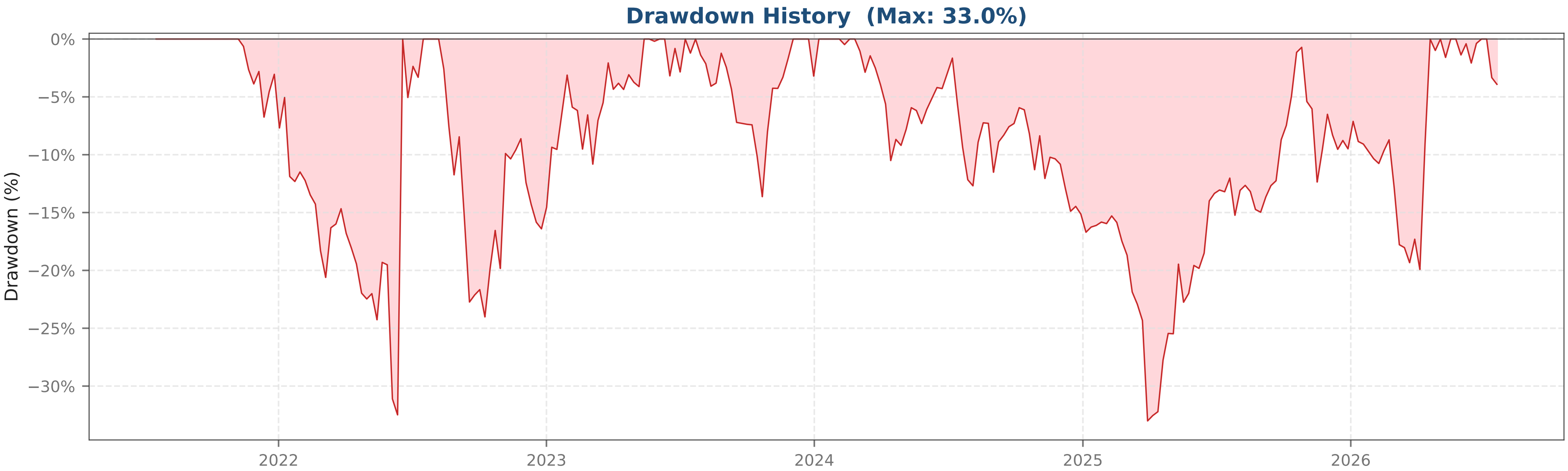
Strategy Equity vs SPY Buy & Hold

Plot Skipped: No overlapping dates.


Rolling 50-Trade Profit Factor
50-trade Rolling PF
PF
50-trade Rolling Sharpe
Sharpe (Rf=5.0%)
2022-01
2022-07
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07
Date

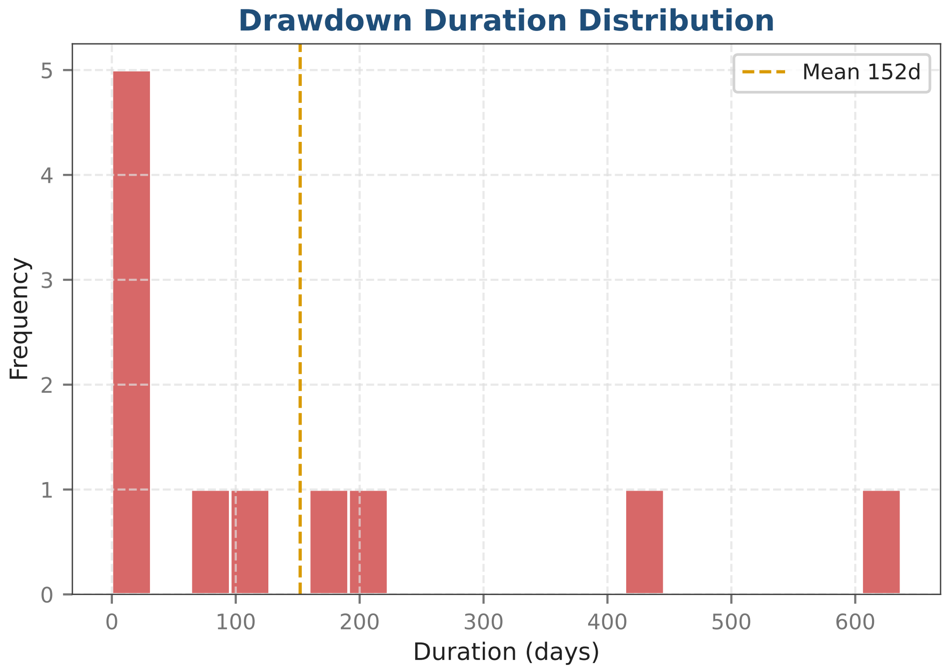

Return Distribution
Mean 13.35%
Trades
% Profit
0%
250%
500%
750%
1000%
1250%
1500%
1750%
2000%


R-Multiple Distribution
Breakeven
E[R]=11.126 SQN=1.42
Trades
R-Multiple

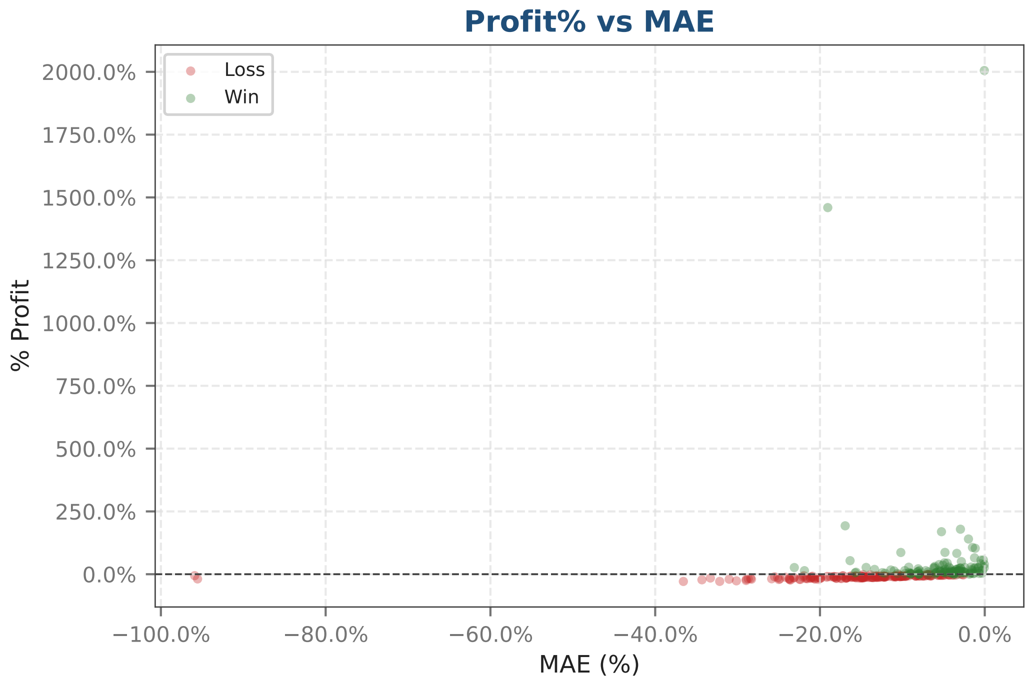


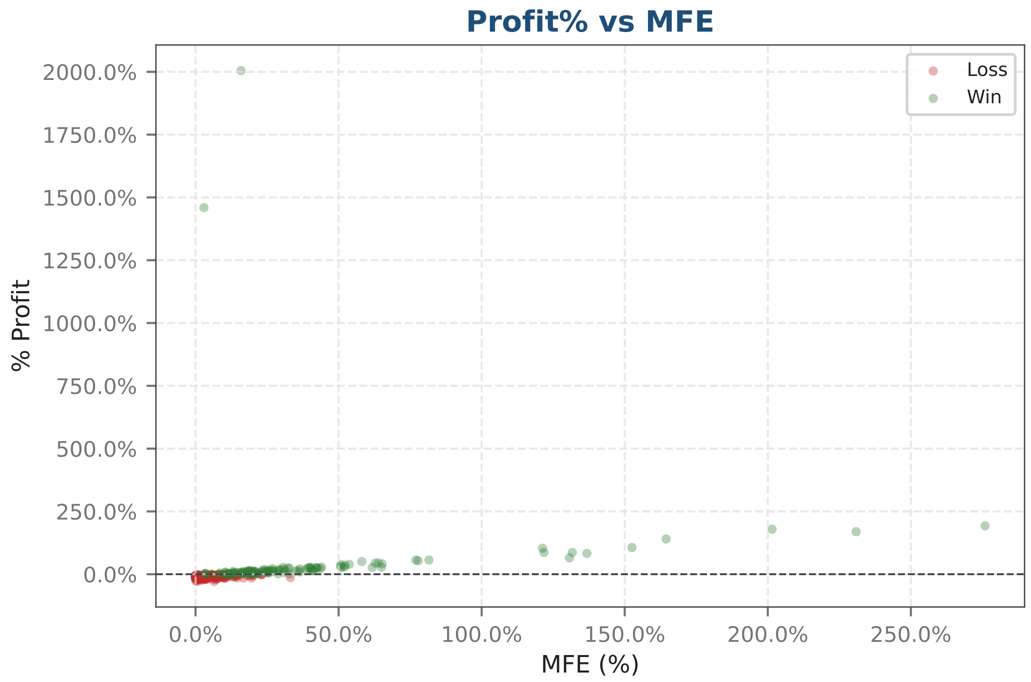
Top 5 Drawdown Periods

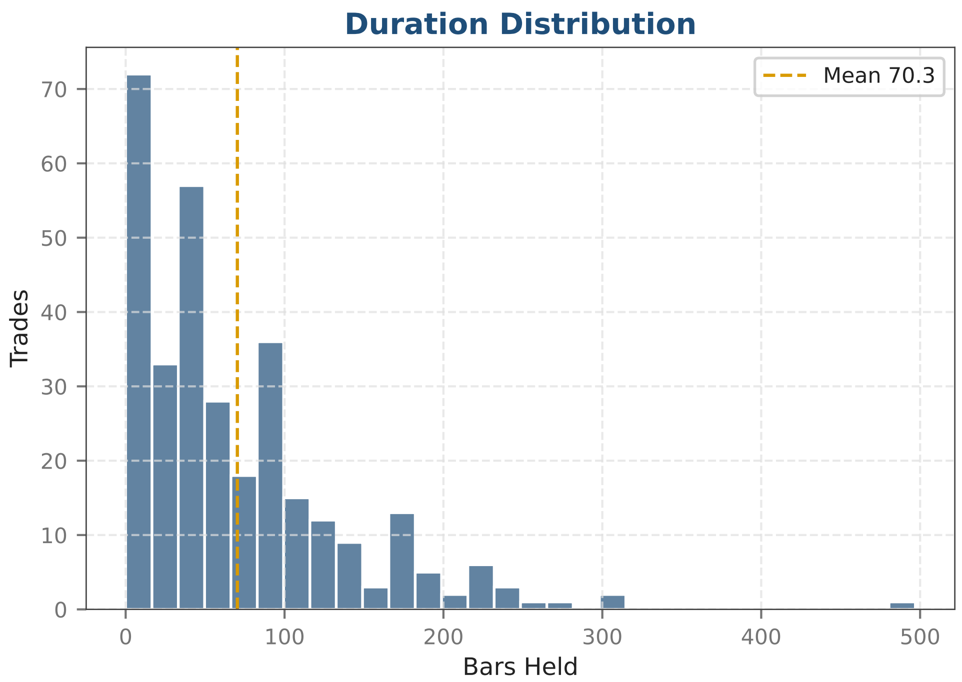
Start Date	Trough Date	End Date	Duration Days	DD Amount
2024-07-14	2025-04-06	2026-04-12	637d	$53,199
2026-04-12	2026-06-28	2026-07-19	98d	$33,655
2022-06-12	2022-12-25	2023-08-06	420d	$28,669
2021-11-28	2022-06-12	2022-06-12	195d	$24,036
2024-04-07	2024-04-14	2024-04-28	21d	$10,608

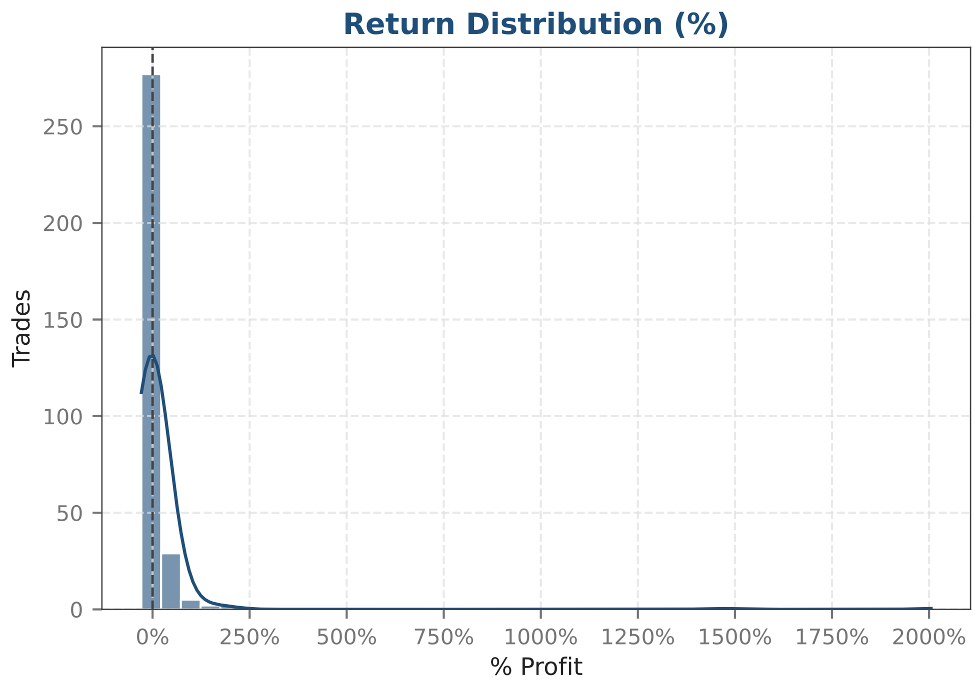



Monthly Returns Heatmap
Year
Month
Net Profit ($)
2021
2022
2023
2024
2025
2026
Jan
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
300000
200000
100000
0
−100000
−200000
−300000
-2076
-3901
-1663
-7682
-4431
-1690
-2505
-4592
88021
361
-7797
-8299
28177
-682
3709
2234
4835
1911
-1634
3592
-4200
-1268
1344
11741
16198
6853
-857
4186
-1370
-3555
-806
-487
1214
-11234
8247
610
-3866
-11330
-4070
-7953
-11028
-13840
50386
1065
-560
15148
-1244
-1051
-17097
2262
-2999
-7883
45629
304274
8788
-7732
-3851
RSI_Divergence_14_w__2.0x_ATR14_SL
20260721_133700


Profit% vs MAE
Loss
Win
2000.0%
1750.0%
1500.0%
1250.0%
1000.0%
750.0%
500.0%
250.0%
0.0%
% Profit
−100.0%
−80.0%
−60.0%
−40.0%
−20.0%
0.0%
MAE (%)


Profit% vs MFE
Loss
Win
2000.0%
1750.0%
1500.0%
1250.0%
1000.0%
750.0%
500.0%
250.0%
0.0%
% Profit
0.0%
50.0%
100.0%
150.0%
200.0%
250.0%
MFE (%)


Duration Distribution
Mean 70.3
70
60
50
40
30
20
10
0
Trades
0
100
200
300
400
500
Bars Held


Return Distribution (%)
250
200
150
100
50
0
Trades
0%
250%
500%
750%
1000%
1250%
1500%
1750%
2000%
% Profit

Symbol	Trades	Profit	Win%	AvgWin	AvgLoss	PF	Avg%Ret	AvgBars
BKNG	18	$251,414	33.3%	$44,256	$-1,177	18.80	109.70%	60.1
AMZN	5	$89,073	80.0%	$22,599	$-1,321	68.41	298.25%	152.6
AMD	18	$47,099	27.8%	$17,932	$-3,274	2.11	16.00%	83.1
DDOG	3	$28,190	33.3%	$29,509	$-660	22.37	37.28%	88.7
FTNT	1	$21,730	100.0%	$21,730	$0	∞	103.25%	98.0
AMAT	19	$15,970	31.6%	$7,047	$-2,024	1.61	4.46%	69.1
AXON	5	$11,408	40.0%	$6,989	$-856	5.44	17.80%	95.0
DASH	4	$10,074	75.0%	$4,173	$-2,444	5.12	19.31%	110.0
ADI	12	$7,928	41.7%	$3,495	$-1,364	1.83	4.61%	64.6
AAPL	23	$7,272	39.1%	$2,874	$-1,328	1.39	1.59%	62.8
CSCO	2	$6,386	100.0%	$3,193	$0	∞	26.68%	175.0
ADP	13	$4,459	46.2%	$1,824	$-927	1.69	1.69%	71.5
COST	3	$4,046	66.7%	$2,379	$-711	6.69	7.45%	93.3
CDNS	7	$3,801	57.1%	$1,857	$-1,209	2.05	5.91%	91.7
DXCM	1	$3,530	100.0%	$3,530	$0	∞	16.77%	98.0
ASML	6	$3,245	33.3%	$4,166	$-1,272	1.64	2.89%	97.8
AZN	11	$3,032	54.5%	$1,609	$-1,324	1.46	3.77%	69.8
CTAS	2	$3,026	100.0%	$1,513	$0	∞	7.58%	146.5
KDP	1	$2,713	100.0%	$2,713	$0	∞	12.89%	91.0
CCEP	12	$1,982	41.7%	$1,772	$-983	1.29	0.08%	70.3
KHC	1	$1,663	100.0%	$1,663	$0	∞	11.79%	98.0
AVGO	1	$1,065	100.0%	$1,065	$0	∞	56.58%	189.0
CSGP	2	$835	50.0%	$1,733	$-898	1.93	2.47%	115.0
PCAR	2	$552	50.0%	$1,389	$-837	1.66	2.85%	56.0
CEG	2	$255	50.0%	$441	$-186	2.37	1.54%	35.0

Showing top 25 of 46 symbols by profit.

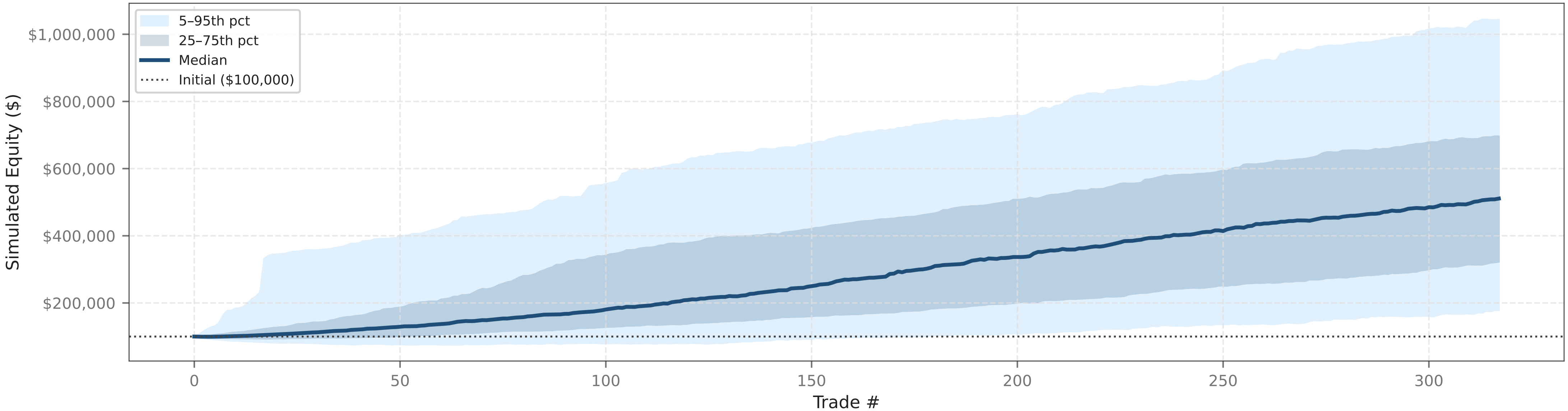
Winners

Symbol	Date	Ex. date	Profit	% Profit	# bars
BKNG	2026-04-05	2026-04-12	$254,005	2005.15%	7
AMZN	2022-06-05	2022-06-12	$83,311	1459.47%	7
AMD	2026-03-01	2026-07-19	$36,133	179.18%	139
DDOG	2026-04-12	2026-07-19	$29,509	140.21%	98
AMD	2025-04-06	2025-11-16	$26,417	169.22%	224
FTNT	2026-04-12	2026-07-19	$21,730	103.25%	98
AMAT	2025-08-31	2026-03-01	$20,942	106.42%	182
AMD	2023-09-24	2024-03-17	$14,872	83.01%	175
AMAT	2026-03-08	2026-07-05	$12,400	65.17%	118
AMD	2022-10-09	2023-06-25	$11,845	86.78%	259
AXON	2026-05-03	2026-07-19	$7,931	27.86%	77
ADI	2025-04-06	2025-09-21	$7,859	50.34%	168
DASH	2023-11-12	2024-04-28	$7,366	41.27%	167
ASML	2022-10-09	2023-08-06	$7,363	53.94%	301
ADBE	2023-02-26	2023-09-24	$7,213	56.24%	209

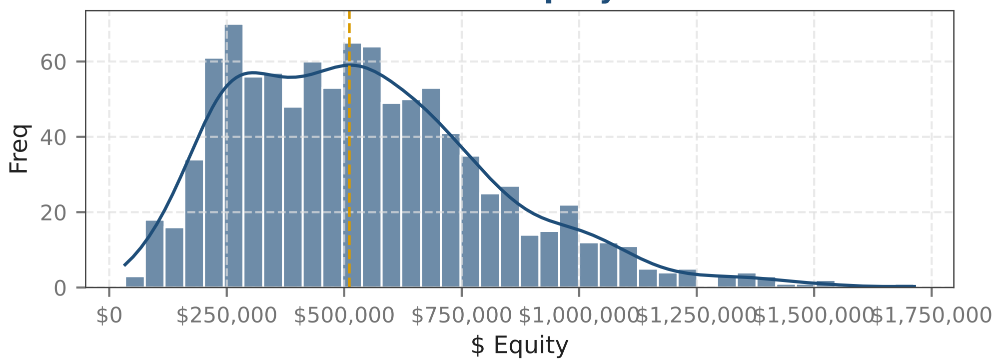
Losers

Symbol	Date	Ex. date	Profit	% Profit	# bars
ADBE	2026-06-07	2026-06-14	$-9,231	-17.03%	7
ARM	2025-11-09	2025-12-14	$-5,443	-25.03%	35
CHTR	2026-04-26	2026-05-17	$-4,994	-21.83%	21
ARM	2026-06-21	2026-06-28	$-4,827	-19.94%	7
AMD	2025-01-05	2025-02-23	$-4,387	-22.76%	49
AMD	2024-11-10	2025-01-05	$-4,254	-20.90%	56
AMD	2026-02-01	2026-03-01	$-4,201	-20.24%	28
AMD	2024-03-17	2024-04-14	$-4,139	-18.15%	28
CHTR	2026-04-19	2026-04-26	$-4,090	-15.17%	7
AMD	2025-02-23	2025-03-30	$-4,026	-21.08%	34
AMD	2024-07-14	2024-07-21	$-3,973	-18.20%	7
AMD	2022-09-04	2022-10-09	$-3,856	-28.58%	35
AMAT	2024-07-21	2024-08-04	$-3,602	-17.17%	14
AMAT	2024-11-10	2024-12-15	$-3,532	-17.35%	35
AMAT	2025-02-23	2025-03-30	$-3,371	-17.65%	34

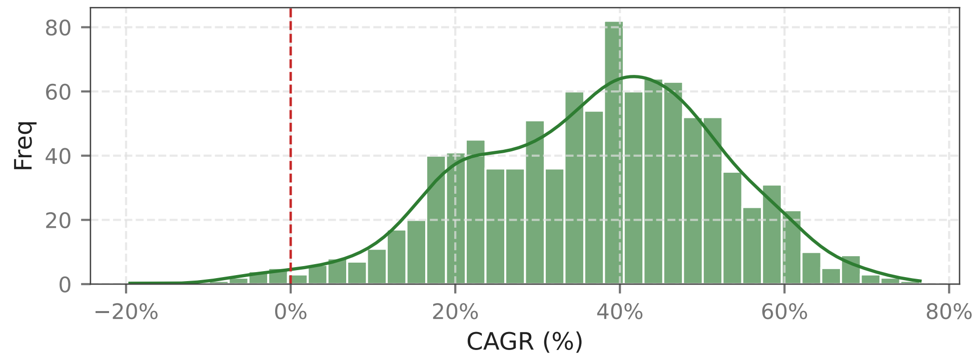
Equity Paths (1,000 simulations)



Final Equity



CAGR



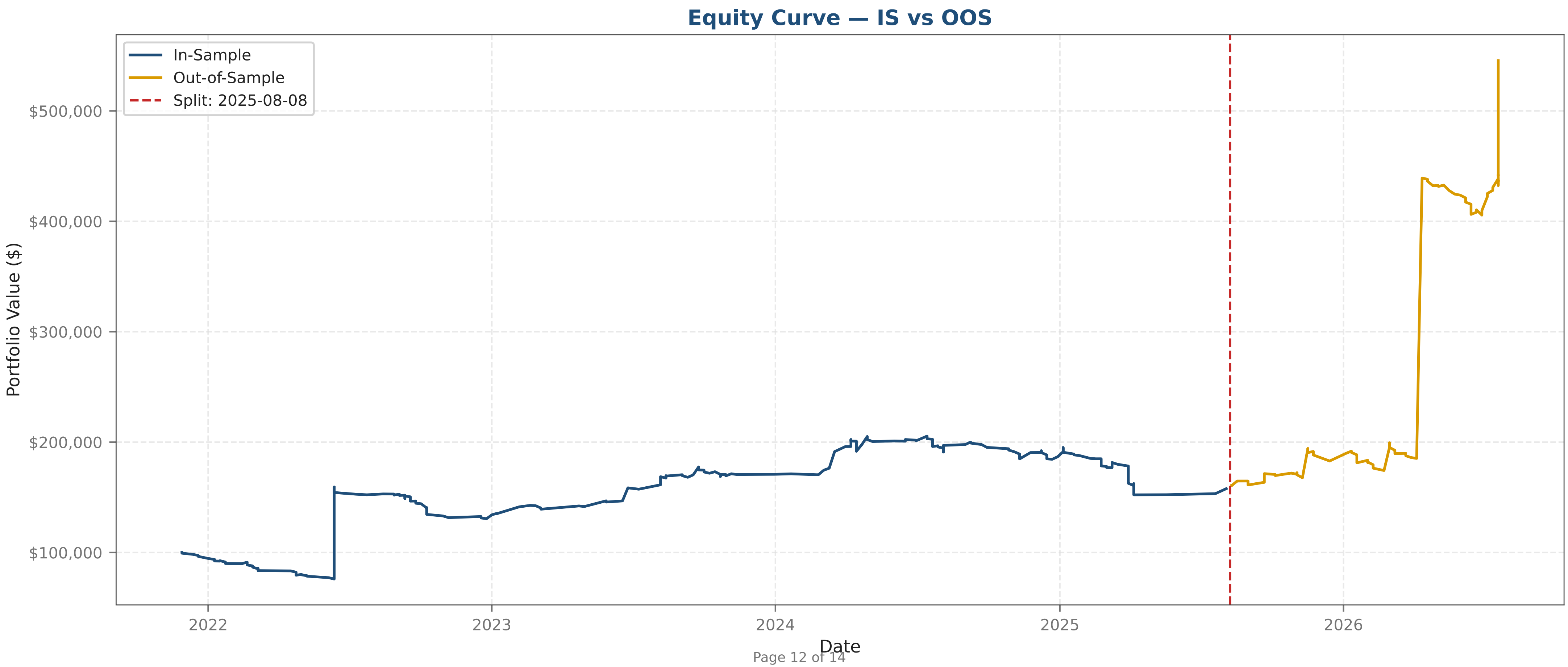
Pct	Final Eq.	CAGR	Max DD$	Max DD%	Min Eq.
P1	$93,247	-1.4%	$-94,059	-65.7%	$35,954
P5	$178,596	12.3%	$-69,443	-50.6%	$55,130
P10	$223,808	17.5%	$-60,976	-39.4%	$65,534
P25	$322,632	26.4%	$-47,408	-29.0%	$80,642
P50	$510,861	38.5%	$-37,817	-19.9%	$91,082
P75	$695,891	47.4%	$-30,130	-13.5%	$96,706
P90	$917,904	55.8%	$-24,943	-9.5%	$99,481
P95	$1,043,506	59.8%	$-22,926	-7.3%	$100,000
P99	$1,345,422	68.1%	$-19,013	-4.8%	$100,000

WFA VERDICT

Pass

OOS P&L

+387.69%



```
Total Net Profit:                             $445,554.25
Total Trades:                                 317
Total Shares Purchased:                       34,470
Strategy Total Return:                        445.55%

Gross Profit:                                 $743,160.63
Gross Loss:                                   $-297,606.38
Profit Factor:                                2.50

Win Rate:                                     37.85%
Average Winning Trade:                        $6,193.01
Average Losing Trade:                         $-1,510.69
Average Trade Profit:                         $1,405.53
Ratio Avg Win / Avg Loss:                     4.10

Max Consecutive Wins:                         10
Max Consecutive Losses:                       11

Expectancy per Trade:                         $1,405.53

Total Duration:                               5.00 years (1827 days)
Average Trades per Year:                      63.4
CAGR:                                         40.38%
Estimated After-Tax CAGR (30% tax):           32.71%
Annual Turnover:                              923.71%

Sharpe Ratio (Ann., Portfolio Daily, Rf=5.0%): 0.59
Sortino Ratio (Ann., Portfolio Daily, Rf=5.0%): 2.28
Calmar Ratio (CAGR / Max Equity DD%):         1.22
Max Equity Drawdown:                          33.01%

Sharpe (Per Trade, Arith Ret, Non-Ann, Rf=0%): 0.09
Sharpe (Per Trade, Log Ret, Non-Ann, Rf=0%):  0.06

Tail Risk Analysis (Based on Trade Profit $):
--------------------------------------------------
95% Value at Risk (VaR):                      $-3,206.75
95% Conditional VaR (CVaR):                   $-4,447.05
99% Value at Risk (VaR):                      $-4,756.92
99% Conditional VaR (CVaR):                   $-6,123.75

Benchmark Comparison (SPY):
--------------------------------------------------
SPY Buy & Hold Return (period):               N/A
Beta vs SPY:                                  N/A
Alpha vs SPY (Ann., Rf=5.0%):                 N/A
```

```
Initial trades loaded: 317
Rows dropped due to NaN in critical columns (Profit, % Profit, Date, Ex. date): 0
NaN Counts per Critical Column:
Profit      0
% Profit    0
Date        0
Ex. date    0

Sample of Dropped/Problematic Rows (if any):
None (No rows dropped)

Final Trade Count for Analysis: 317
```