RSI_Divergence_14_w__2.0x_ATR14_SL

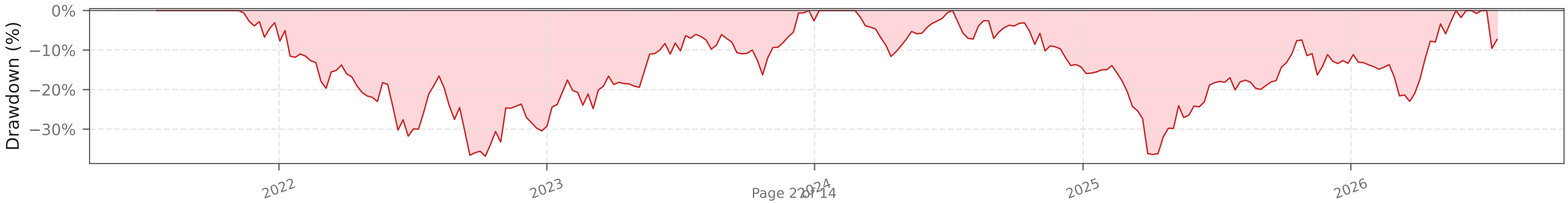
Backtest period: 2021-10-31 — 2026-07-19 | Generated: 20260721_141049

TOTAL RETURN	CAGR	MAX DRAWDOWN
+13.5%	+2.7%	36.8%
SHARPE RATIO	PROFIT FACTOR	TOTAL TRADES
0.01	1.09	290

Initial Equity: $100,000

NET PROFIT	TOTAL RETURN	CAGR	SHARPE
+$13,540	+13.5%	+2.6%	0.01
SORTINO	**MAX DRAWDOWN**	**WIN RATE**	**PROFIT FACTOR**
0.01	36.8%	+35.2%	1.09

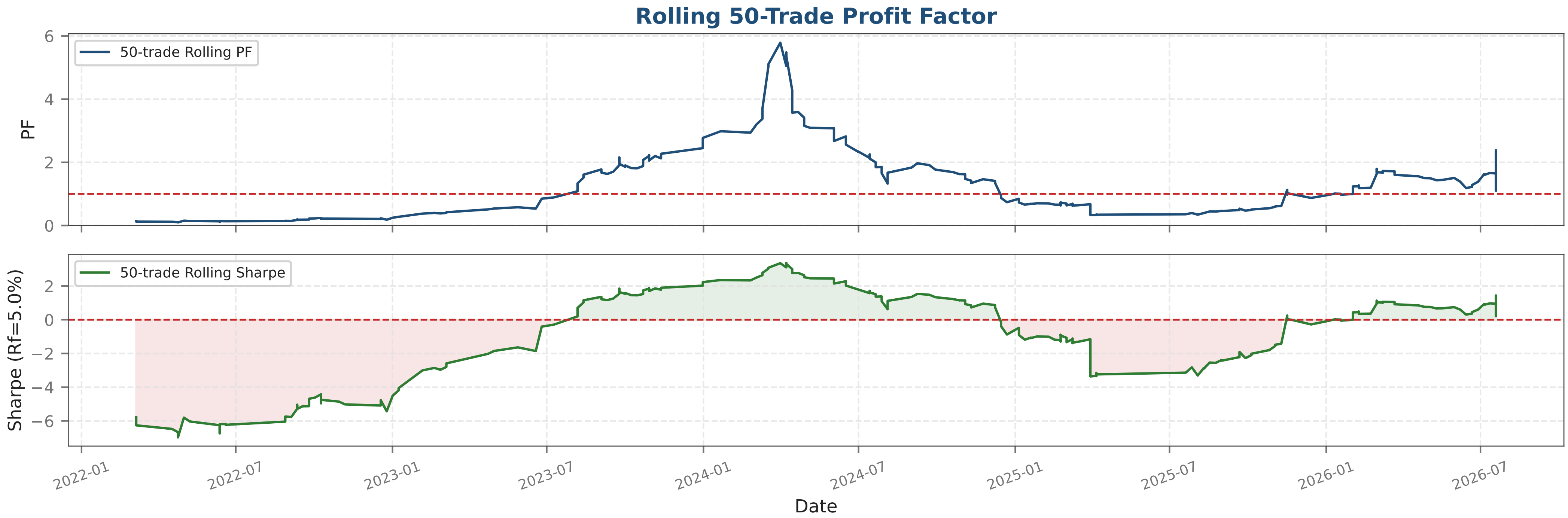
Equity vs Benchmark

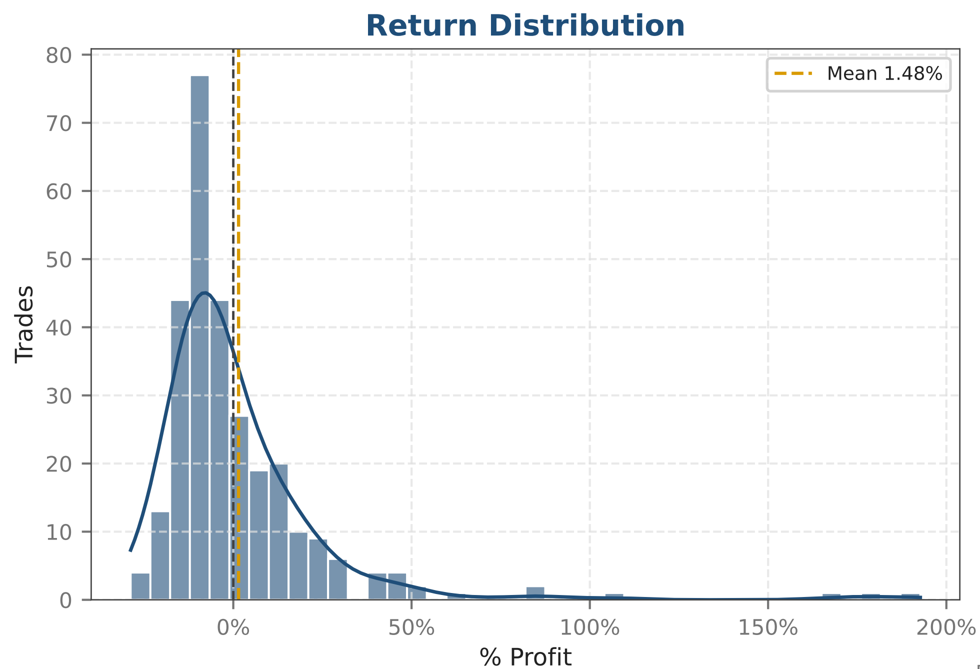


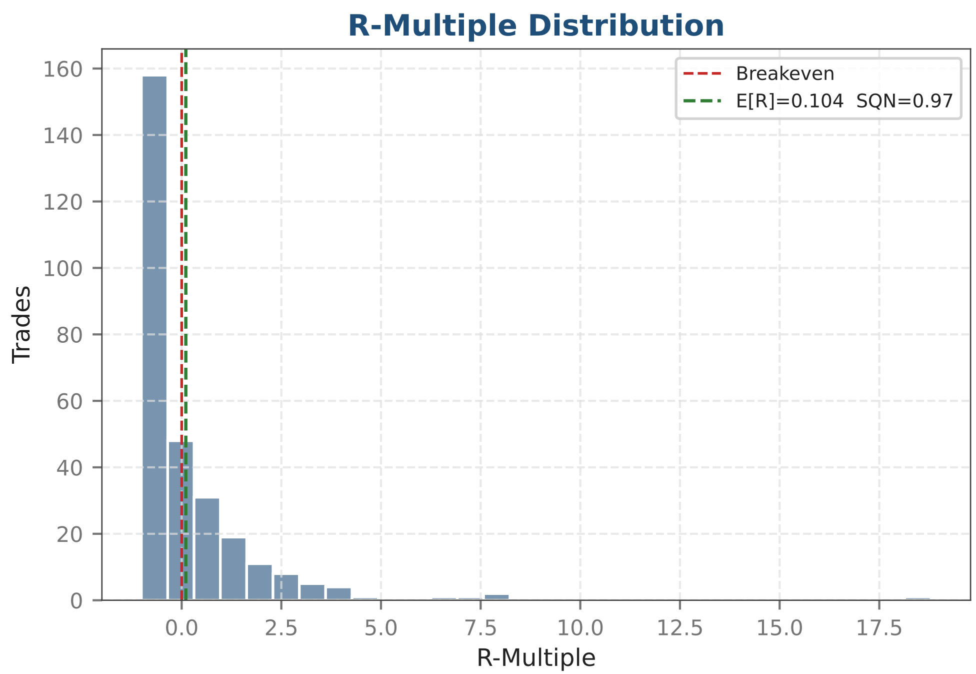
Equity Curve and Drawdown

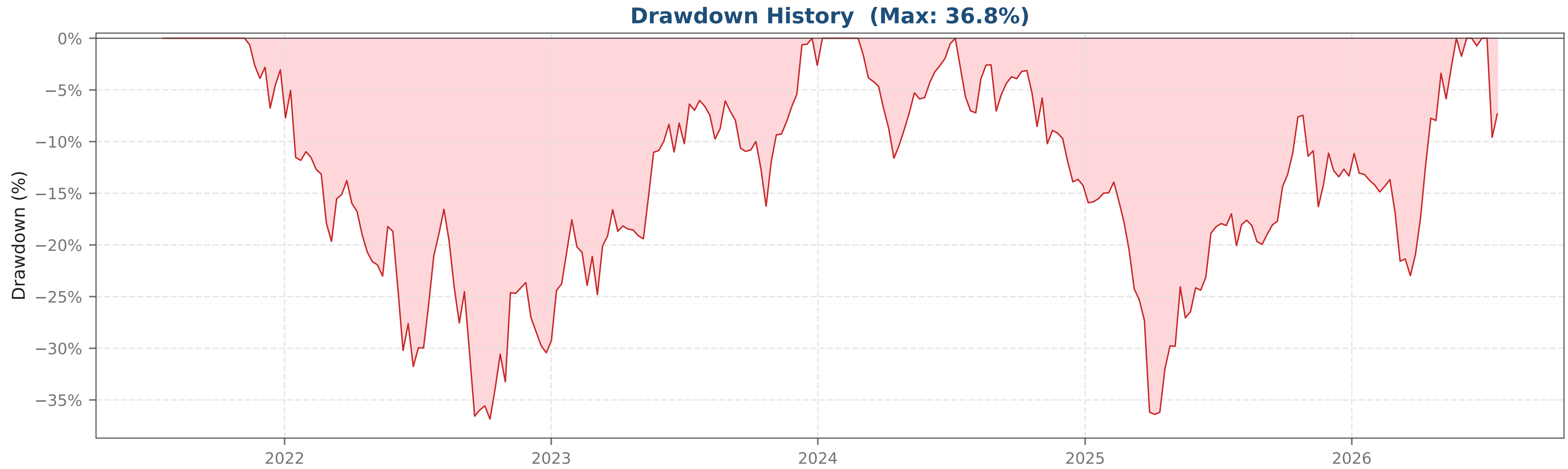
Strategy Equity vs SPY Buy & Hold

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

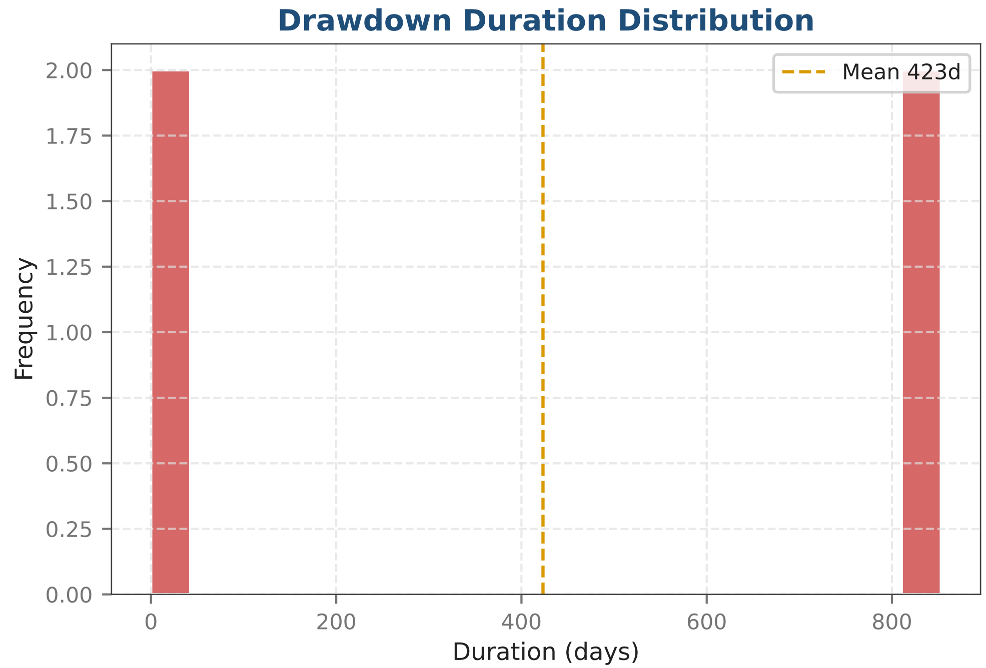

Return Distribution
Mean 1.48%
Trades
% Profit
0%
50%
100%
150%
200%


R-Multiple Distribution
Breakeven
E[R]=0.104 SQN=0.97
Trades
R-Multiple

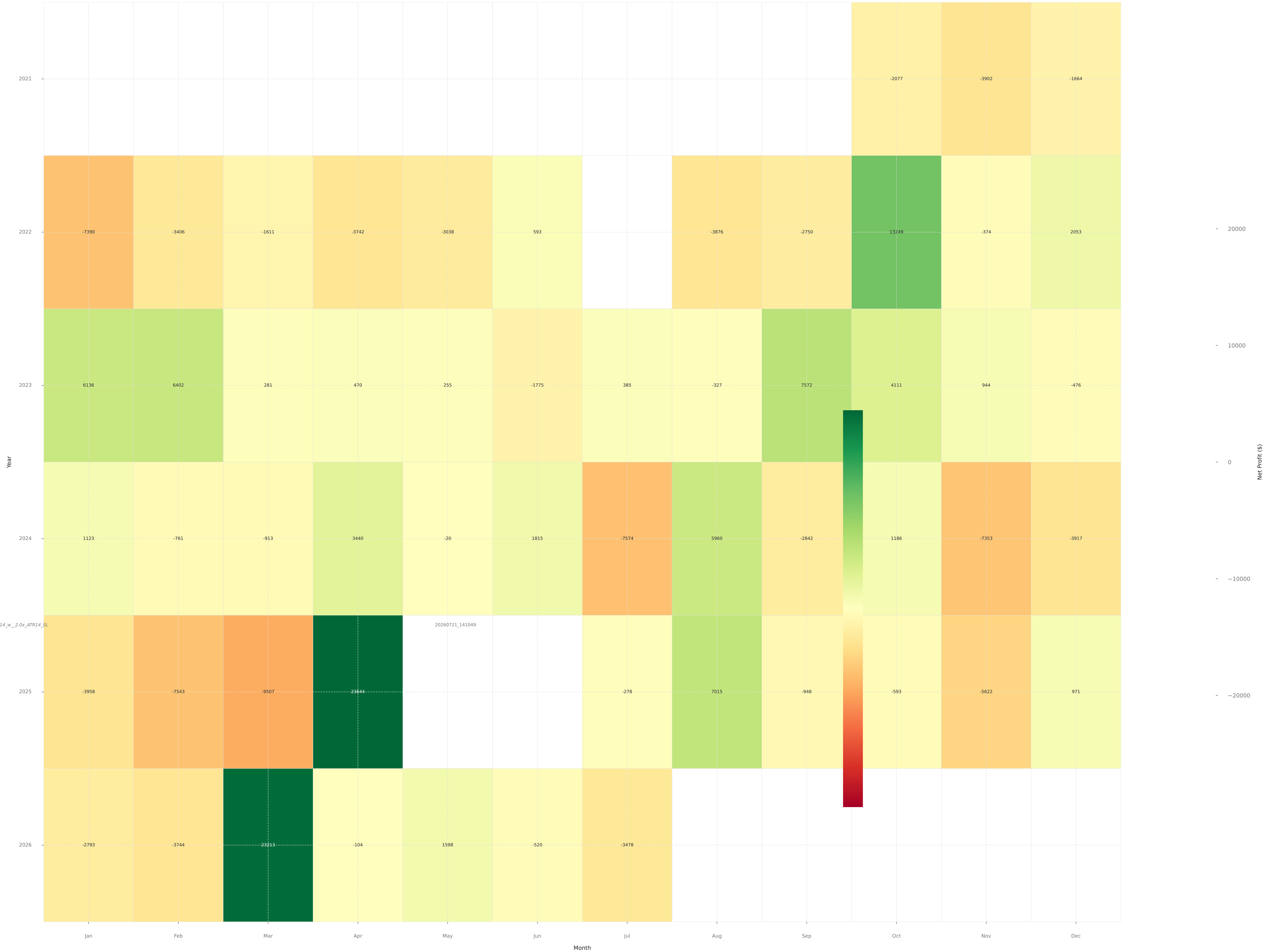


Top 5 Drawdown Periods

Start Date	Trough Date	End Date	Duration Days	DD Amount
2021-11-28	2022-12-18	2024-03-31	853d	$37,109
2024-04-07	2025-04-06	2026-07-19	833d	$34,080
2026-07-19	2026-07-19	Ongoing	0d	$1,656
2024-03-31	2024-04-07	2024-04-07	7d	$761

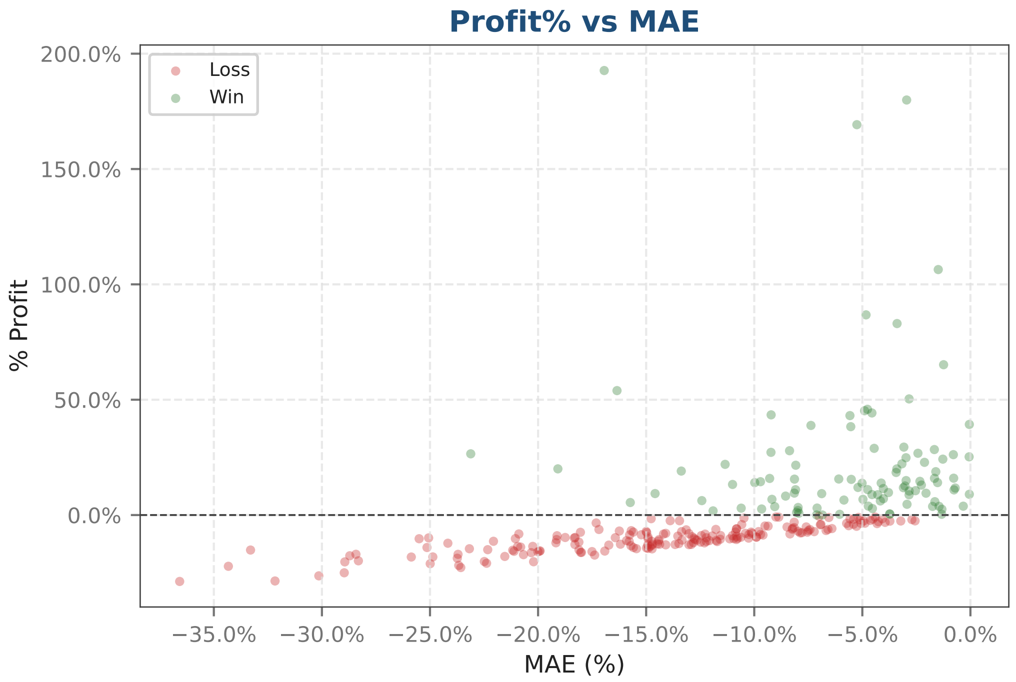


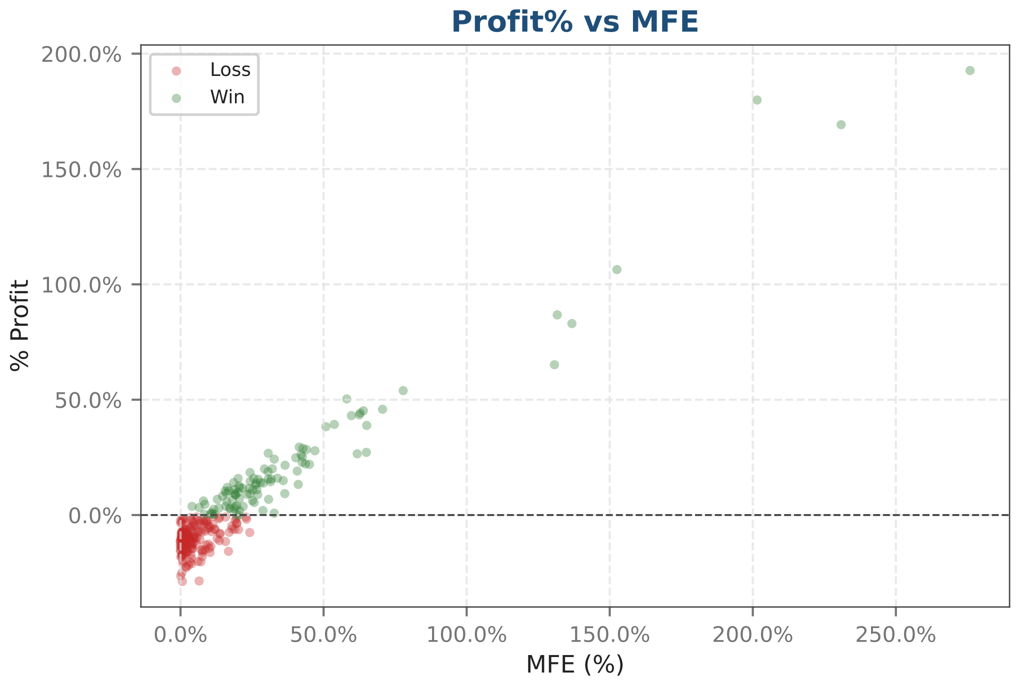
Monthly Returns Heatmap

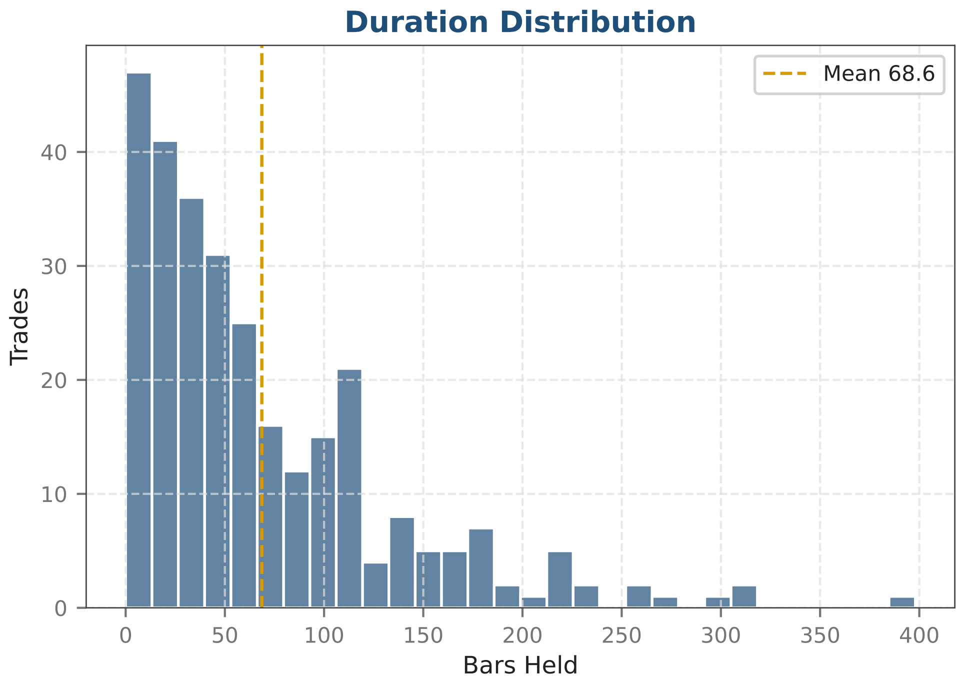


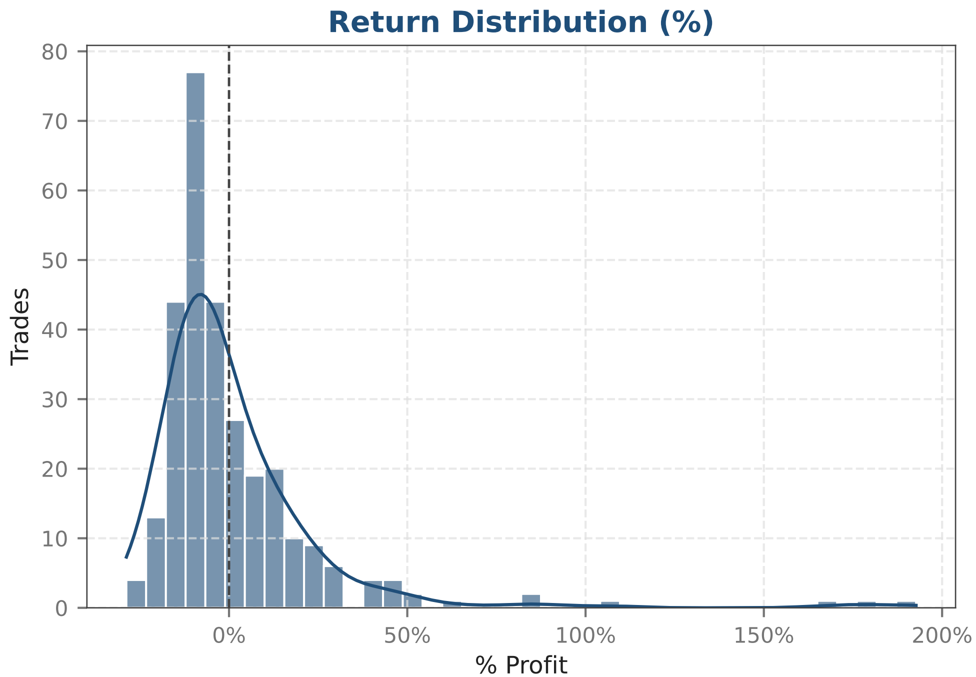
RSI_Divergence_14_w__2.0x_ATR14_SL

20260721_141049


Profit% vs MAE
Loss
Win
% Profit
MAE (%)
200.0%
150.0%
100.0%
50.0%
0.0%
−35.0%
−30.0%
−25.0%
−20.0%
−15.0%
−10.0%
−5.0%
0.0%


Profit% vs MFE
Loss
Win
% Profit
MFE (%)
200.0%
150.0%
100.0%
50.0%
0.0%
50.0%
100.0%
150.0%
200.0%
250.0%


Duration Distribution
Mean 68.6
Trades
Bars Held
0
10
20
30
40
50
100
150
200
250
300
350
400


Return Distribution (%)
Trades
% Profit
80
70
60
50
40
30
20
10
0
0%
50%
100%
150%
200%

Symbol	Trades	Profit	Win%	AvgWin	AvgLoss	PF	Avg%Ret	AvgBars
AMD	18	$22,828	27.8%	$8,599	$-1,551	2.13	16.44%	82.7
COST	4	$4,780	50.0%	$2,512	$-122	20.65	11.38%	143.2
ADI	12	$3,717	41.7%	$1,649	$-647	1.82	4.60%	65.2
AZN	10	$2,874	50.0%	$1,274	$-699	1.82	3.42%	70.5
DASH	1	$2,777	100.0%	$2,777	$0	∞	26.18%	126.0
AMZN	6	$2,771	33.3%	$1,678	$-146	5.73	3.81%	89.5
AAPL	22	$2,384	36.4%	$1,442	$-654	1.26	1.42%	63.8
ADP	13	$2,277	46.2%	$870	$-421	1.77	1.69%	71.5
AMAT	19	$2,064	31.6%	$2,994	$-1,223	1.13	2.67%	67.6
AXON	5	$2,019	40.0%	$2,162	$-768	1.88	8.12%	71.2
CSCO	3	$1,662	66.7%	$1,122	$-581	3.86	15.92%	112.0
CTSH	2	$1,263	100.0%	$631	$0	∞	8.92%	108.0
CDNS	7	$1,252	42.9%	$1,547	$-847	1.37	2.03%	79.7
ASML	6	$1,114	33.3%	$1,991	$-717	1.39	2.89%	97.8
CHTR	10	$905	30.0%	$1,102	$-343	1.38	-2.96%	63.6
CSX	5	$667	60.0%	$553	$-496	1.67	2.93%	130.2
PCAR	2	$552	50.0%	$1,389	$-837	1.66	2.85%	56.0
AEP	11	$401	45.5%	$682	$-501	1.13	0.17%	65.3
CCEP	10	$268	50.0%	$653	$-600	1.09	3.54%	92.3
AMGN	2	$222	50.0%	$419	$-197	2.13	0.91%	35.0
CTAS	1	$175	100.0%	$175	$0	∞	10.41%	14.0
CEG	2	$80	50.0%	$93	$-14	6.82	4.01%	38.5
FANG	1	$-15	0.0%	$0	$-15	0.00	-1.03%	49.0
LRCX	1	$-88	0.0%	$0	$-88	0.00	-0.85%	63.0
HON	1	$-348	0.0%	$0	$-348	0.00	-5.15%	104.0

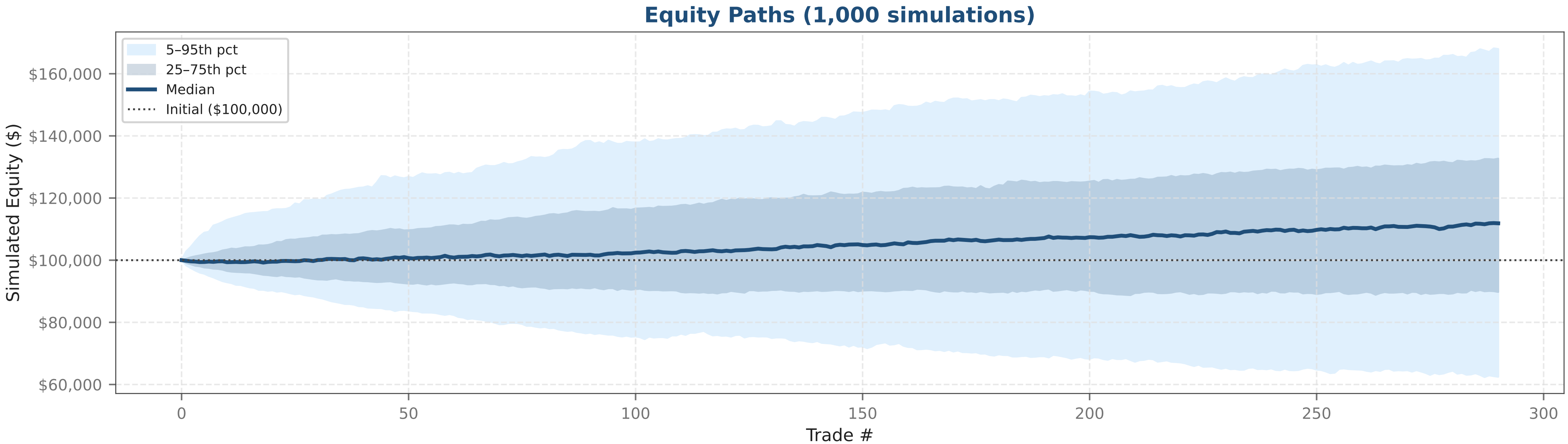
Showing top 25 of 40 symbols by profit.

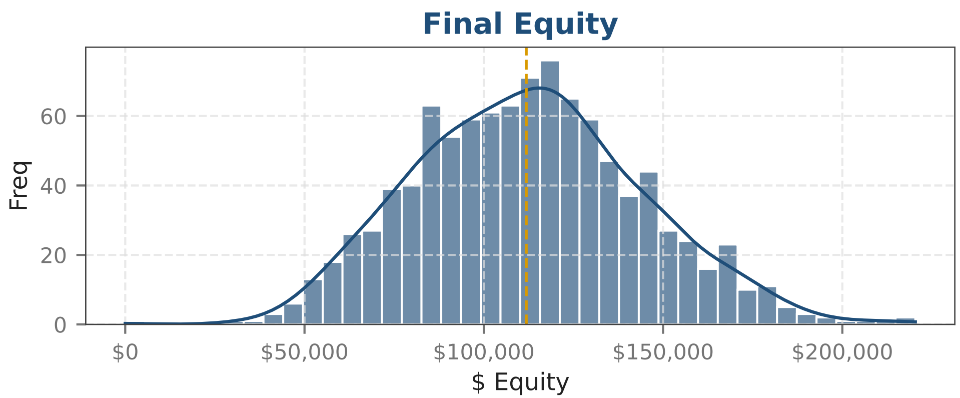
Winners

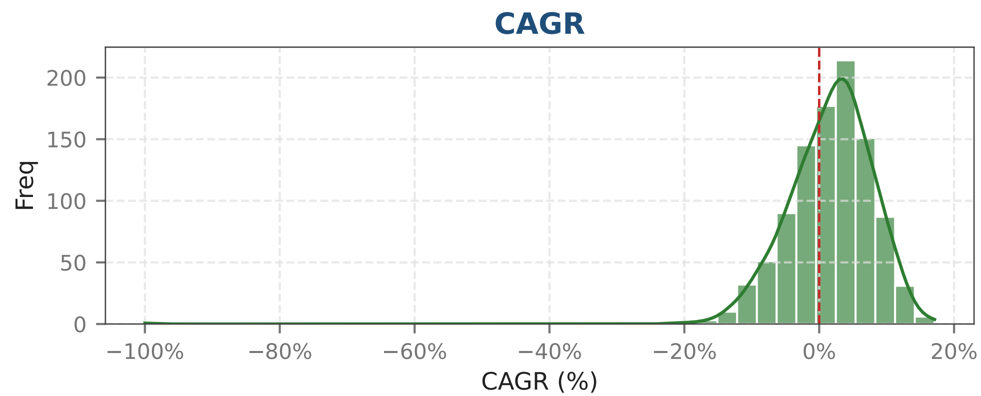
Symbol	Date	Ex. date	Profit	% Profit	# bars
AMD	2026-03-01	2026-07-19	$17,172	179.92%	139
AMD	2025-04-06	2025-11-16	$12,349	169.22%	224
AMAT	2025-08-31	2026-03-01	$9,774	106.42%	182
AMD	2023-09-24	2024-03-17	$7,647	83.01%	175
AMAT	2026-03-08	2026-07-05	$5,864	65.17%	118
AMD	2022-10-09	2023-06-25	$5,669	86.78%	259
ADI	2025-04-06	2025-09-21	$3,674	50.34%	168
ASML	2022-10-09	2023-08-06	$3,524	53.94%	301
COST	2023-02-26	2024-03-31	$3,503	43.11%	398
AMZN	2023-01-01	2023-09-24	$3,355	45.84%	265
AAPL	2025-04-06	2026-01-04	$3,230	44.26%	273
ADBE	2023-02-19	2023-09-24	$3,115	43.43%	216
CDNS	2023-01-08	2023-08-13	$3,073	39.29%	216
ADSK	2024-08-04	2024-11-24	$3,022	28.39%	112
DASH	2024-10-20	2025-02-23	$2,777	26.18%	126

Losers

Symbol	Date	Ex. date	Profit	% Profit	# bars
ARM	2025-03-02	2025-03-30	$-2,625	-28.78%	27
ARM	2025-11-09	2025-12-14	$-2,338	-25.03%	35
AMD	2025-01-05	2025-02-23	$-2,196	-22.76%	49
AMD	2024-11-10	2025-01-05	$-2,153	-20.90%	56
AMD	2024-07-14	2024-07-21	$-2,027	-18.20%	7
SHOP	2021-11-28	2022-01-02	$-2,019	-20.30%	35
AMD	2026-02-01	2026-03-01	$-1,993	-20.24%	28
AMD	2025-02-23	2025-03-30	$-1,988	-21.08%	34
AXON	2022-01-09	2022-04-24	$-1,978	-20.14%	104
AMD	2024-03-17	2024-04-14	$-1,974	-18.15%	28
AMAT	2024-07-21	2024-08-04	$-1,859	-17.17%	14
ABNB	2022-04-17	2022-05-08	$-1,839	-22.21%	21
AMAT	2024-11-10	2024-12-15	$-1,788	-17.35%	35
ABNB	2022-05-08	2022-06-12	$-1,698	-26.36%	35
AMAT	2025-02-23	2025-03-30	$-1,665	-17.65%	34







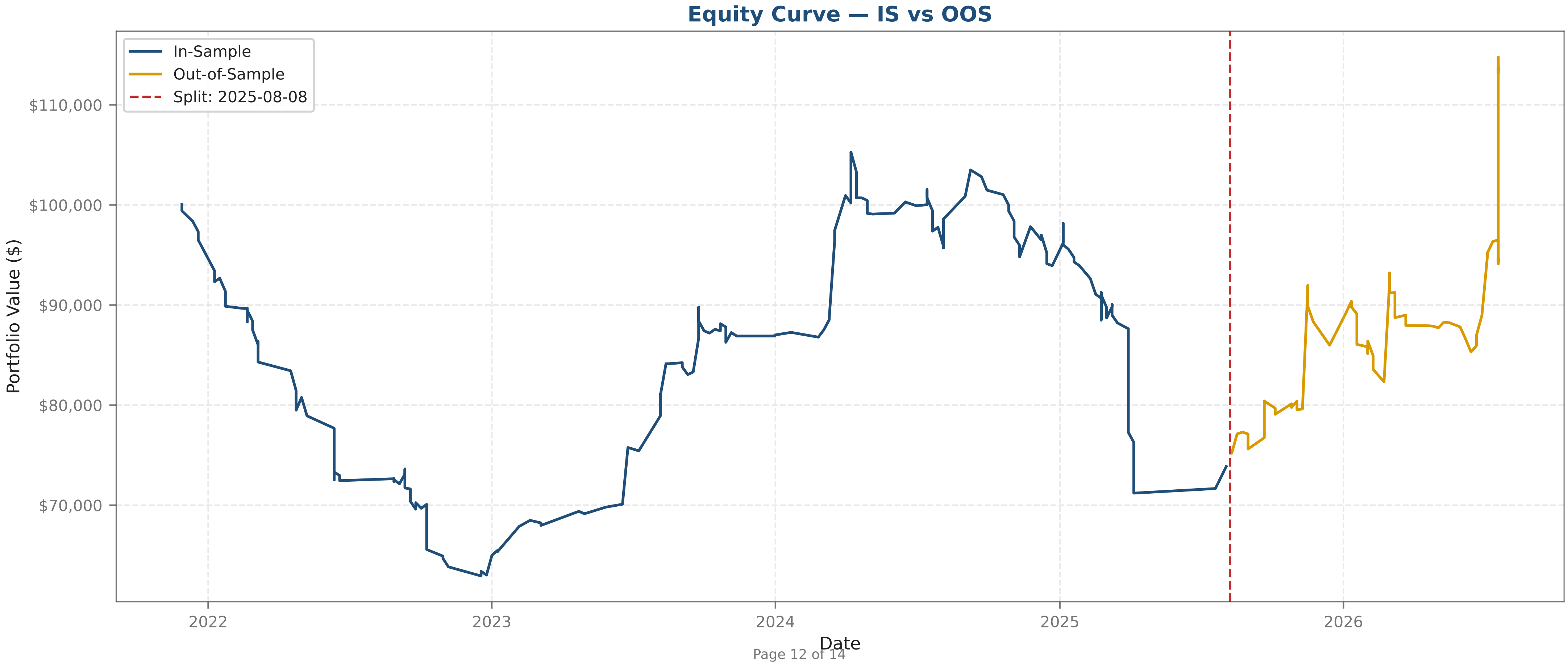
Pct	Final Eq.	CAGR	Max DD$	Max DD%	Min Eq.
P1	$49,304	-13.2%	$-62,519	-59.9%	$40,776
P5	$62,485	-9.0%	$-51,920	-48.0%	$54,808
P10	$72,511	-6.2%	$-47,305	-42.0%	$61,679
P25	$89,782	-2.1%	$-36,587	-32.1%	$74,196
P50	$111,870	2.3%	$-27,726	-23.3%	$85,935
P75	$132,678	5.8%	$-21,200	-17.1%	$94,061
P90	$154,072	9.0%	$-16,993	-13.5%	$98,235
P95	$167,968	10.9%	$-15,001	-11.1%	$99,395
P99	$185,369	13.1%	$-11,621	-8.5%	$100,000

WFA VERDICT

Pass

OOS P&L

+39.67%



```
Total Net Profit:                              $13,540.09
Total Trades:                                  290
Total Shares Purchased:                        17,430
Strategy Total Return:                         13.54%

Gross Profit:                                  $158,056.23
Gross Loss:                                    $-144,516.14
Profit Factor:                                 1.09

Win Rate:                                      35.17%
Average Winning Trade:                         $1,549.57
Average Losing Trade:                          $-768.70
Average Trade Profit:                          $46.69
Ratio Avg Win / Avg Loss:                      2.02

Max Consecutive Wins:                          7
Max Consecutive Losses:                        12

Expectancy per Trade:                          $46.69

Total Duration:                                5.00 years (1827 days)
Average Trades per Year:                       58.0
CAGR:                                          2.57%
Estimated After-Tax CAGR (30% tax):            1.83%
Annual Turnover:                               422.83%

Sharpe Ratio (Ann., Portfolio Daily, Rf=5.0%): 0.01
Sortino Ratio (Ann., Portfolio Daily, Rf=5.0%): 0.01
Calmar Ratio (CAGR / Max Equity DD%):          0.07
Max Equity Drawdown:                           36.85%

Sharpe (Per Trade, Arith Ret, Non-Ann, Rf=0%): 0.06
Sharpe (Per Trade, Log Ret, Non-Ann, Rf=0%):  -0.04

Tail Risk Analysis (Based on Trade Profit $):
--------------------------------------------------
95% Value at Risk (VaR):                       $-1,625.66
95% Conditional VaR (CVaR):                    $-2,009.37
99% Value at Risk (VaR):                       $-2,157.92
99% Conditional VaR (CVaR):                    $-2,386.11

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: 290
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: 290
```