RSI_Divergence_v2_Trend+Confirm_w__2.0x_ATR14_SL

Backtest period: 2022-12-04 — 2026-07-19 | Generated: 20260721_145048

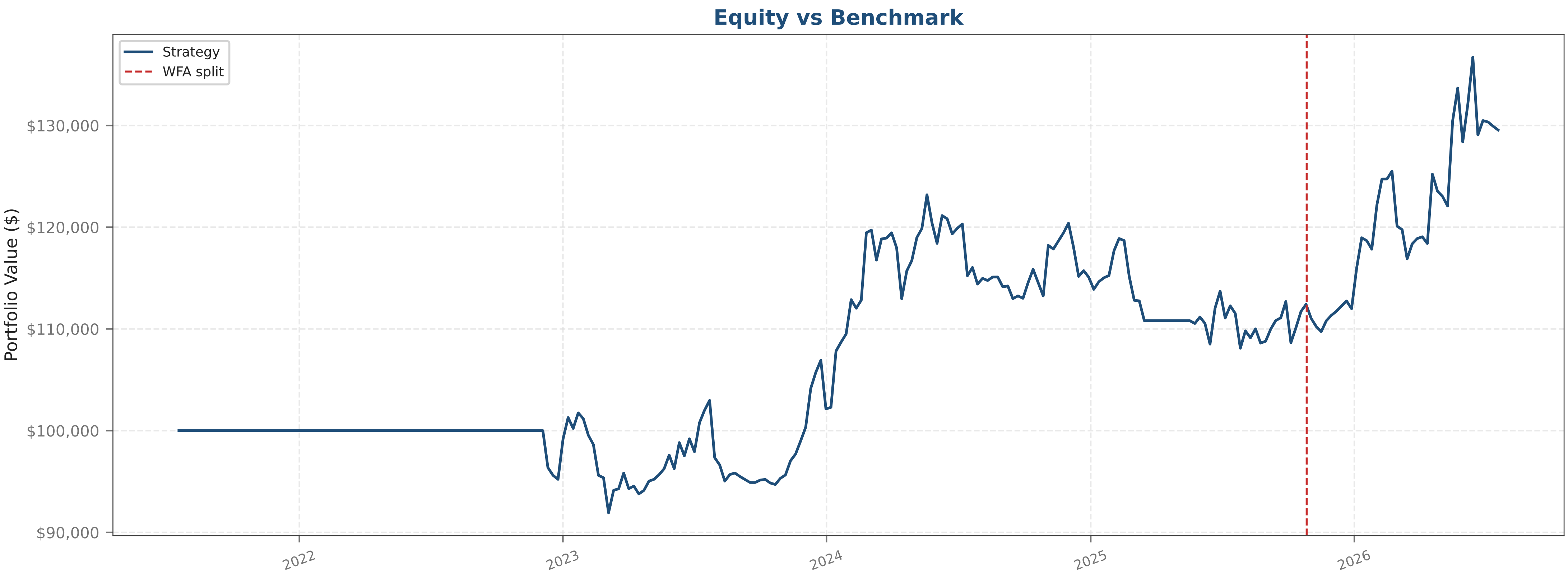
TOTAL RETURN	CAGR	MAX DRAWDOWN
+28.5%	+7.2%	12.2%

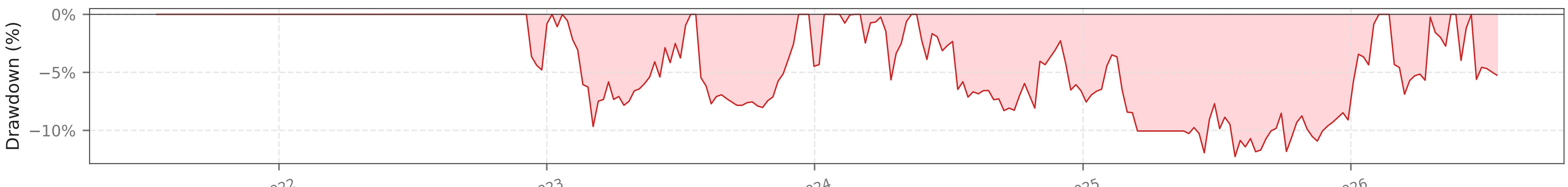
SHARPE RATIO	PROFIT FACTOR	TOTAL TRADES
0.08	1.66	88

Initial Equity: $100,000

NET PROFIT	TOTAL RETURN	CAGR	SHARPE
+$28,507	+28.5%	+5.1%	0.08

SORTINO	MAX DRAWDOWN	WIN RATE	PROFIT FACTOR
0.10	12.2%	+38.6%	1.66

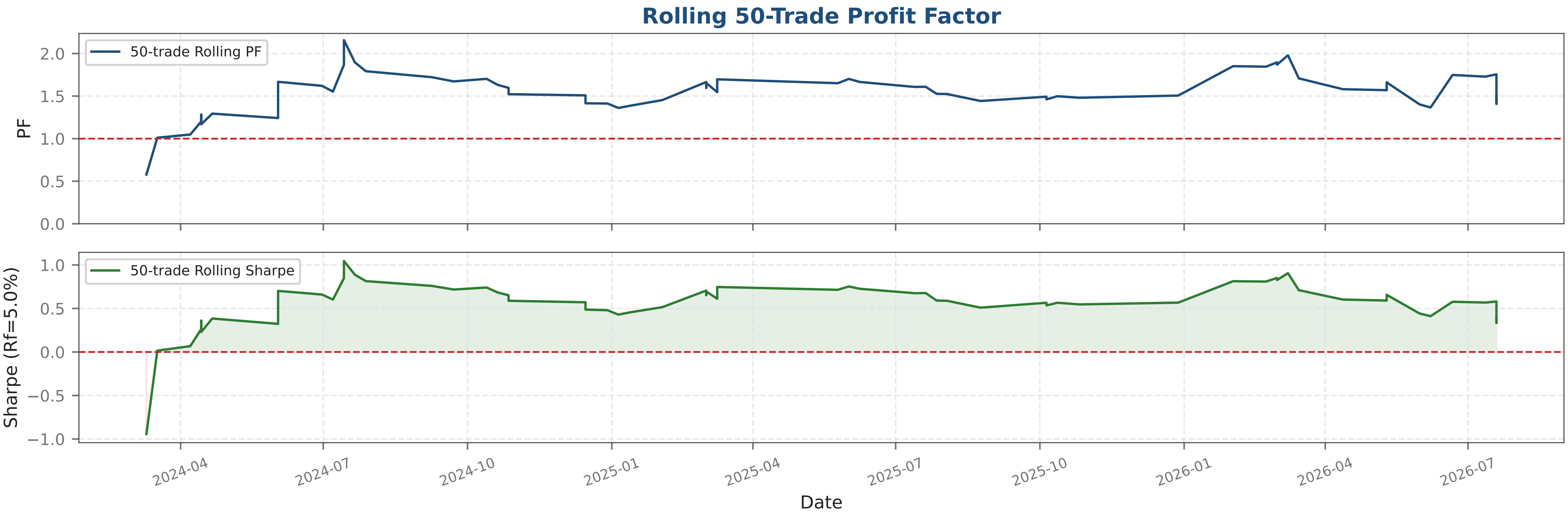


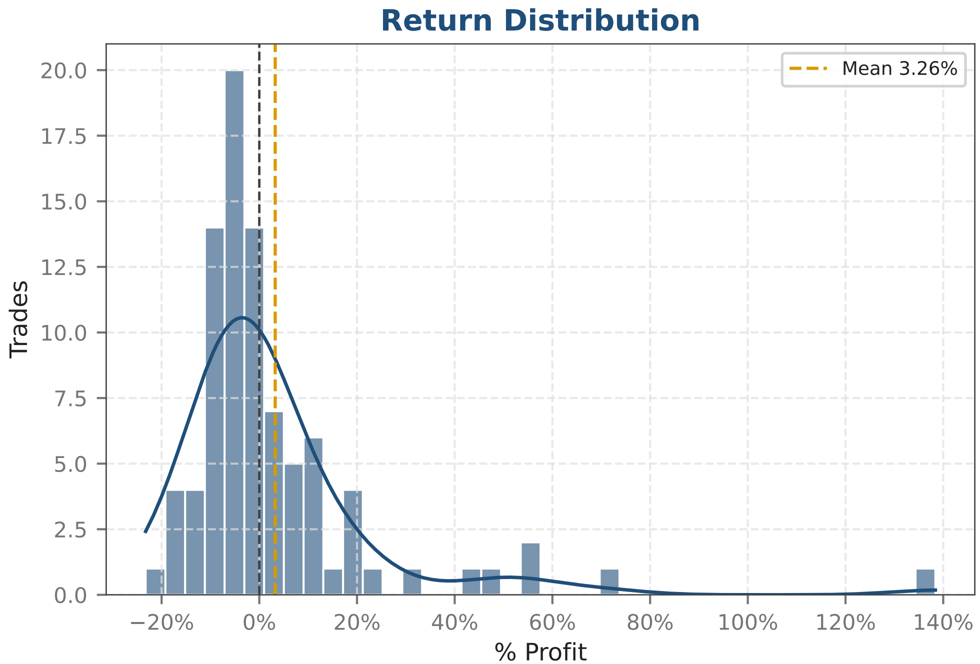


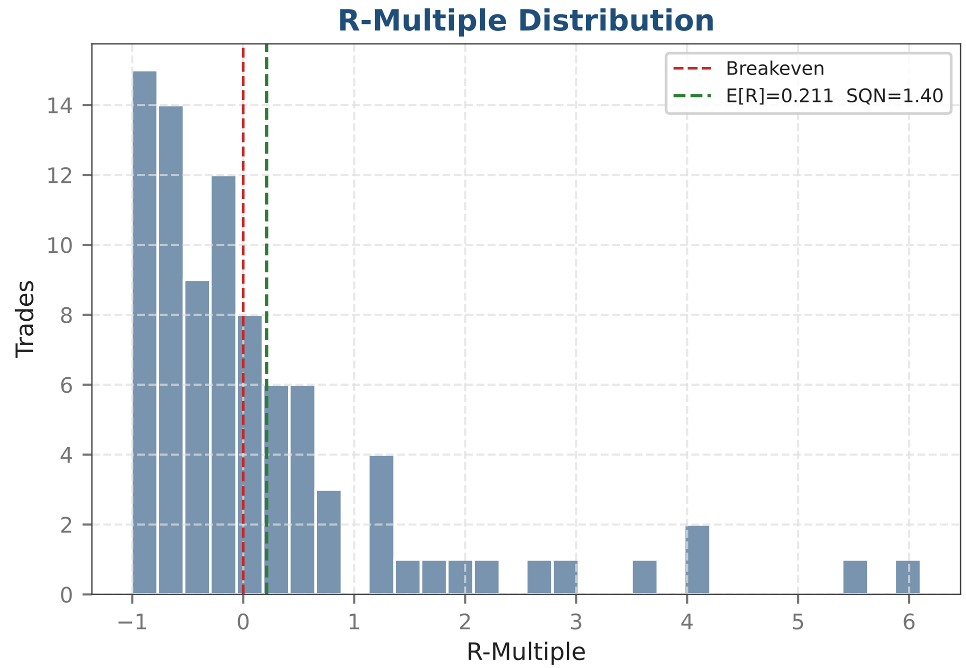
Equity Curve and Drawdown

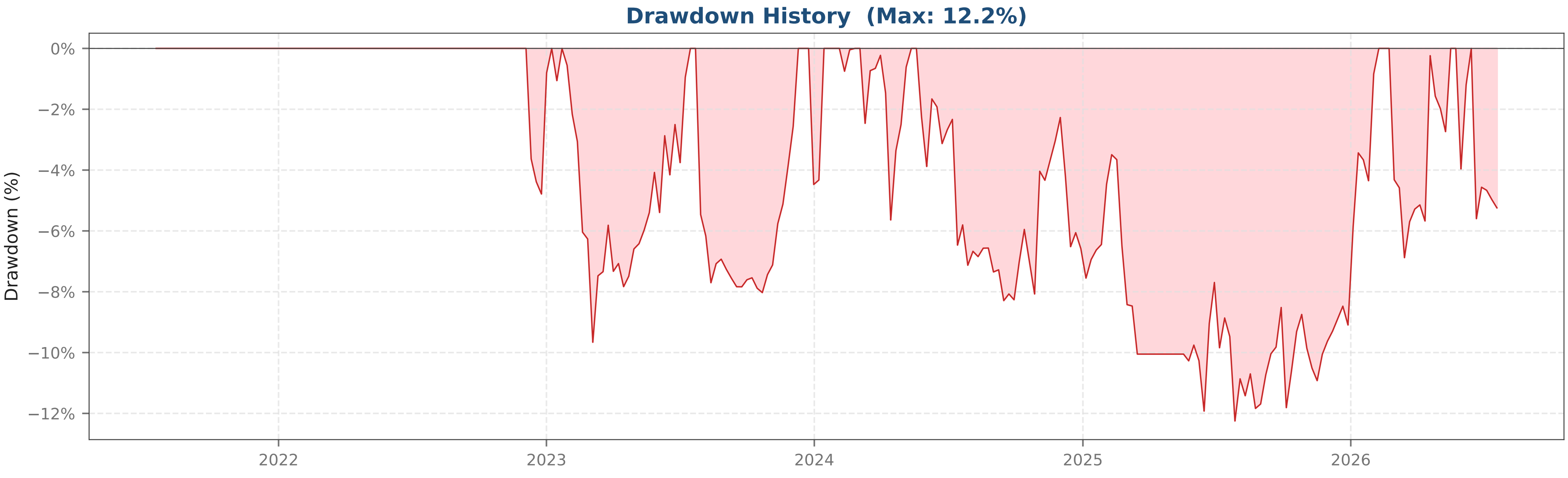
Strategy Equity vs SPY Buy & Hold

Plot Skipped: No overlapping dates.


Rolling 50-Trade Profit Factor
50-trade Rolling PF
PF
50-trade Rolling Sharpe
Sharpe (Rf=5.0%)
2024-04
2024-07
2024-10
2025-01
2025-04
2025-07
2025-10
2026-01
2026-04
2026-07
Date

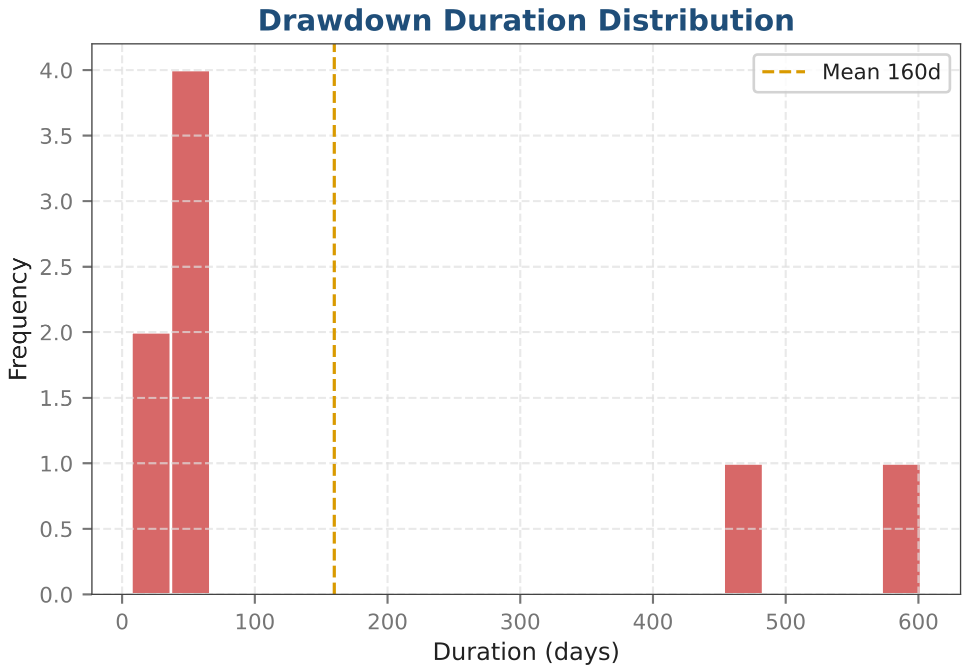

Return Distribution
Mean 3.26%
Trades
% Profit


R-Multiple Distribution
Breakeven
E[R]=0.211 SQN=1.40
Trades
R-Multiple

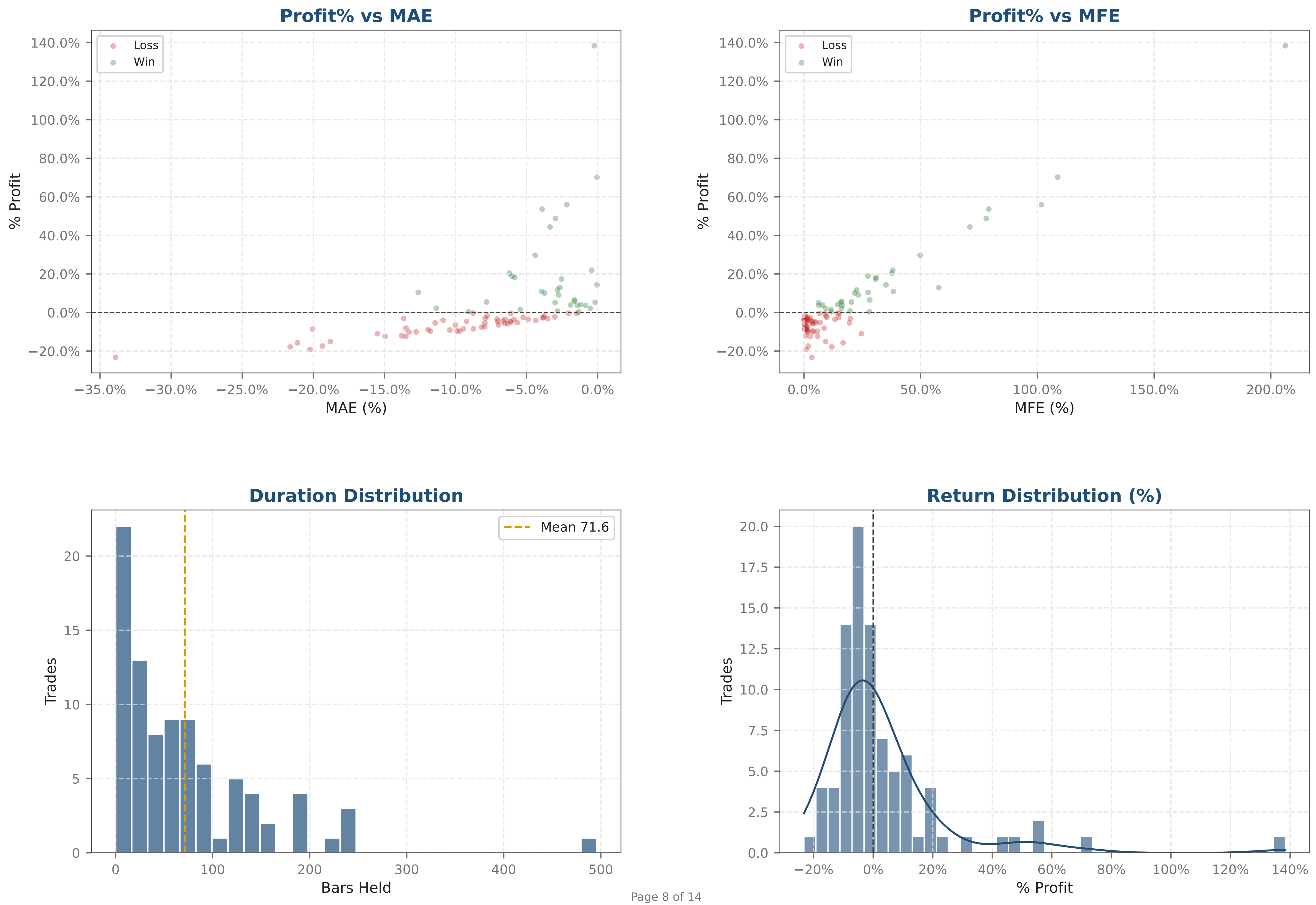


Top 5 Drawdown Periods

Start Date	Trough Date	End Date	Duration Days	DD Amount
2024-07-14	2025-08-24	2026-03-08	602d	$12,188
2022-12-18	2023-05-14	2024-03-17	454d	$7,809
2026-05-10	2026-06-07	2026-06-21	42d	$4,373
2026-06-21	2026-07-19	Ongoing	28d	$1,453
2024-04-14	2024-04-14	2024-04-21	7d	$1,192




Monthly Returns Heatmap
Year
2022
2023
2024
2025
2026
-1380
-920
113
-1015
38
-964
19179
5292
-1192
-3654
-1043
606
1320
758
132
-905
-1457
RSI_Divergence_v2_Trend+Confirm_w__2.0x_ATR14_SL
20260721_145048
-1560
-2537
-4126
7276
-309
-46
2445
823
1245
-652
16384
-4097
-209
-1037
Jan
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
Month
15000
10000
5000
0
−5000
−10000
−15000
Net Profit ($)


Profit% vs MAE
Loss
Win
% Profit
MAE (%)
Profit% vs MFE
Loss
Win
% Profit
MFE (%)
Duration Distribution
Mean 71.6
Trades
Bars Held
Return Distribution (%)
Trades
% Profit

Symbol	Trades	Profit	Win%	AvgWin	AvgLoss	PF	Avg%Ret	AvgBars
ARM	2	$14,572	50.0%	$16,384	$-1,812	9.04	61.33%	52.5
KLAC	1	$7,762	100.0%	$7,762	$0	∞	70.22%	238.0
CEG	1	$6,010	100.0%	$6,010	$0	∞	53.65%	111.0
AMD	1	$5,351	100.0%	$5,351	$0	∞	55.95%	133.0
QCOM	1	$4,765	100.0%	$4,765	$0	∞	48.77%	237.0
AMAT	1	$4,392	100.0%	$4,392	$0	∞	44.37%	230.0
FTNT	1	$3,390	100.0%	$3,390	$0	∞	29.70%	182.0
ADI	1	$2,445	100.0%	$2,445	$0	∞	21.96%	91.0
CSCO	1	$2,089	100.0%	$2,089	$0	∞	18.15%	196.0
PANW	2	$1,915	50.0%	$1,950	$-35	55.78	10.07%	136.0
ROP	1	$1,888	100.0%	$1,888	$0	∞	18.88%	496.0
AMZN	1	$1,693	100.0%	$1,693	$0	∞	17.32%	153.0
FAST	1	$1,295	100.0%	$1,295	$0	∞	11.69%	140.0
CDW	2	$1,248	100.0%	$624	$0	∞	6.12%	73.0
ODFL	1	$1,224	100.0%	$1,224	$0	∞	10.90%	84.0
ASML	1	$1,039	100.0%	$1,039	$0	∞	10.39%	244.0
ON	1	$759	100.0%	$759	$0	∞	6.54%	56.0
SHOP	2	$664	50.0%	$1,404	$-740	1.90	3.94%	45.5
CTSH	1	$606	100.0%	$606	$0	∞	5.26%	182.0
IDXX	1	$546	100.0%	$546	$0	∞	5.46%	188.0
CCEP	1	$506	100.0%	$506	$0	∞	3.87%	21.0
CSX	1	$460	100.0%	$460	$0	∞	9.13%	132.0
AEP	2	$421	50.0%	$708	$-287	2.47	1.50%	52.0
TEAM	1	$276	100.0%	$276	$0	∞	2.24%	7.0
MNST	1	$151	100.0%	$151	$0	∞	1.60%	119.0

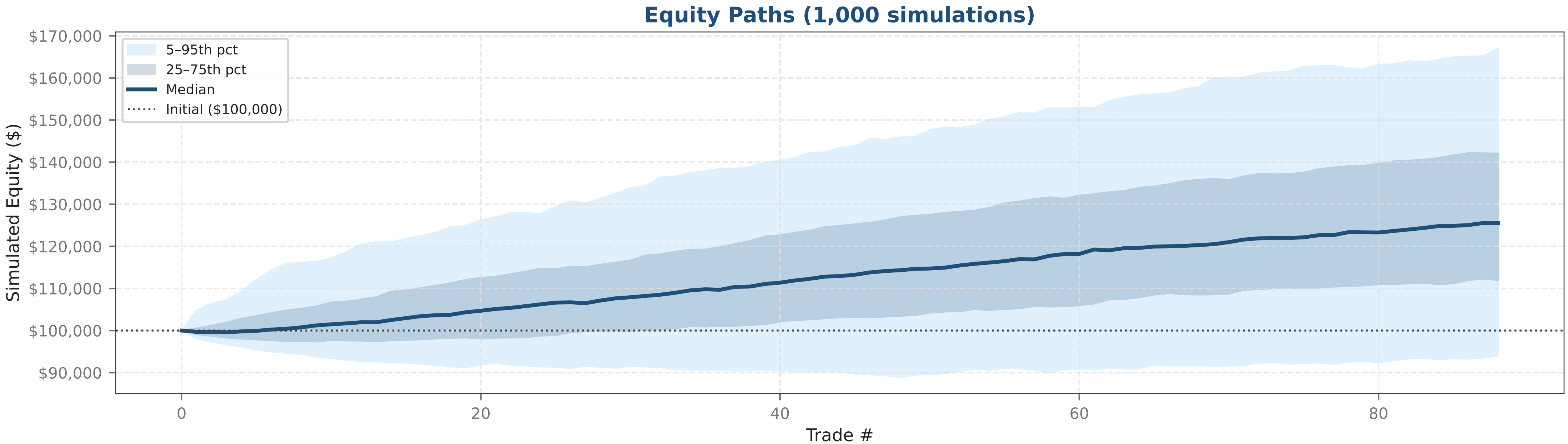
Showing top 25 of 64 symbols by profit.

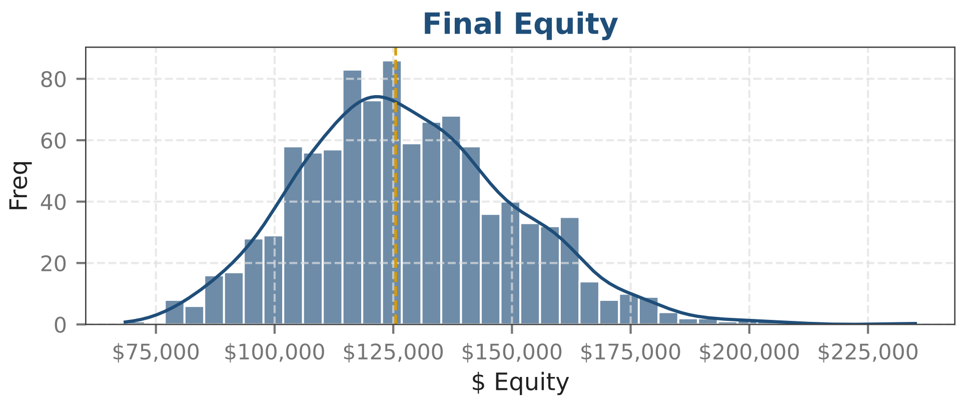
Winners

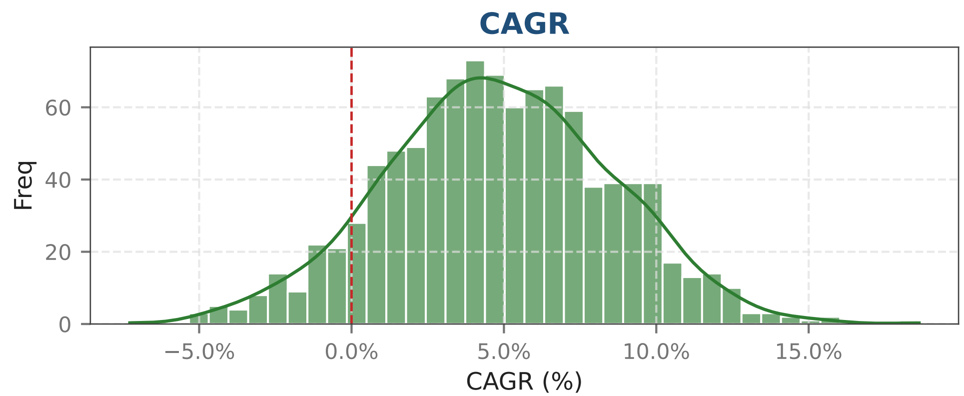
Symbol	Date	Ex. date	Profit	% Profit	# bars
ARM	2026-04-12	2026-06-21	$16,384	138.39%	70
KLAC	2025-06-08	2026-02-01	$7,762	70.22%	238
CEG	2024-02-11	2024-06-02	$6,010	53.65%	111
AMD	2023-11-05	2024-03-17	$5,351	55.95%	133
QCOM	2023-11-19	2024-07-14	$4,765	48.77%	237
AMAT	2023-11-26	2024-07-14	$4,392	44.37%	230
FTNT	2024-09-01	2025-03-02	$3,390	29.70%	182
ADI	2025-11-30	2026-03-01	$2,445	21.96%	91
CSCO	2024-08-25	2025-03-09	$2,089	18.15%	196
PANW	2023-02-26	2023-07-30	$1,950	20.45%	153
ROP	2022-12-04	2024-04-14	$1,888	18.88%	496
AMZN	2023-11-19	2024-04-21	$1,693	17.32%	153
SHOP	2023-11-19	2024-02-11	$1,404	14.37%	84
FAST	2025-05-18	2025-10-05	$1,295	11.69%	140
MSTR	2023-11-05	2024-01-07	$1,236	12.93%	63

Losers

Symbol	Date	Ex. date	Profit	% Profit	# bars
ZS	2026-05-24	2026-05-31	$-3,109	-23.26%	7
INTC	2025-02-16	2025-03-09	$-2,115	-17.82%	21
MRVL	2024-05-26	2024-07-21	$-2,093	-17.38%	56
PLTR	2023-02-19	2023-03-12	$-1,837	-19.22%	21
ARM	2025-01-26	2025-03-02	$-1,812	-15.72%	35
TSLA	2025-05-18	2025-06-08	$-1,668	-15.06%	21
CSGP	2024-12-01	2024-12-15	$-1,457	-12.10%	14
TTWO	2026-05-17	2026-06-07	$-1,264	-9.69%	21
ISRG	2022-12-04	2023-02-19	$-1,235	-12.35%	77
CSGP	2024-03-17	2024-04-14	$-1,192	-10.03%	28
INTC	2023-04-02	2023-05-14	$-1,166	-12.36%	42
CDNS	2025-05-18	2025-06-01	$-1,123	-10.13%	14
MSTR	2023-07-09	2023-08-13	$-1,108	-11.00%	35
WDAY	2024-09-01	2024-10-27	$-1,016	-8.90%	56
TTD	2024-05-19	2024-07-28	$-995	-8.08%	70







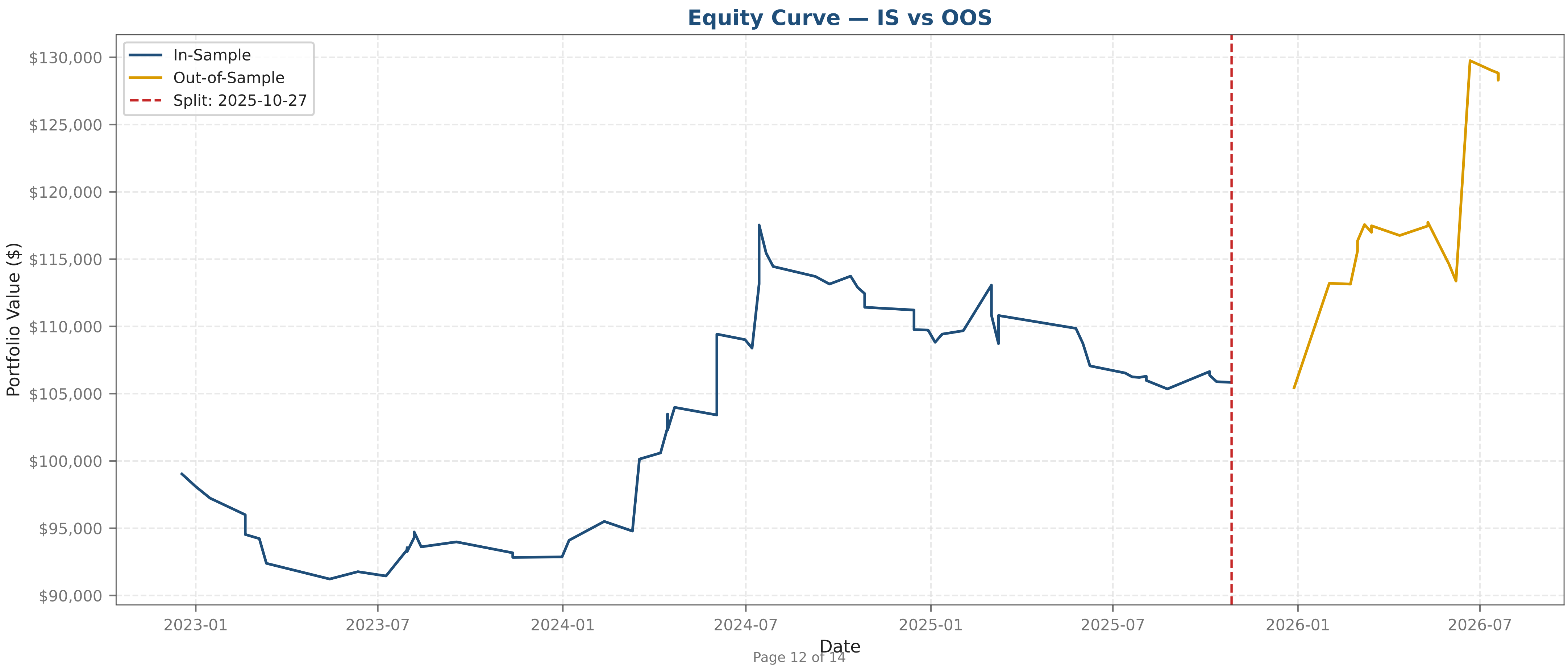
Pct	Final Eq.	CAGR	Max DD$	Max DD%	Min Eq.
P1	$82,286	-3.8%	$-27,388	-24.9%	$77,368
P5	$94,051	-1.2%	$-21,690	-19.7%	$83,521
P10	$101,331	0.3%	$-18,534	-16.8%	$87,397
P25	$111,987	2.3%	$-14,231	-12.3%	$92,208
P50	$125,503	4.6%	$-10,727	-9.1%	$96,324
P75	$142,009	7.3%	$-8,091	-6.9%	$98,805
P90	$158,529	9.6%	$-6,499	-5.3%	$100,000
P95	$167,013	10.8%	$-5,733	-4.5%	$100,000
P99	$184,127	13.0%	$-4,707	-3.4%	$100,000

WFA VERDICT

Pass

OOS P&L

+22.66%



```
Total Net Profit:                             $28,507.29
Total Trades:                                 88
Total Shares Purchased:                       11,574
Strategy Total Return:                        28.51%

Gross Profit:                                 $71,554.17
Gross Loss:                                   $-43,046.88
Profit Factor:                                1.66

Win Rate:                                     38.64%
Average Winning Trade:                        $2,104.53
Average Losing Trade:                         $-797.16
Average Trade Profit:                         $323.95
Ratio Avg Win / Avg Loss:                     2.64

Max Consecutive Wins:                         4
Max Consecutive Losses:                       9

Expectancy per Trade:                         $323.95

Total Duration:                               5.00 years (1827 days)
Average Trades per Year:                      17.6
CAGR:                                         5.14%
Estimated After-Tax CAGR (30% tax):           3.70%
Annual Turnover:                              193.77%

Sharpe Ratio (Ann., Portfolio Daily, Rf=5.0%): 0.08
Sortino Ratio (Ann., Portfolio Daily, Rf=5.0%): 0.10
Calmar Ratio (CAGR / Max Equity DD%):         0.42
Max Equity Drawdown:                          12.25%

Sharpe (Per Trade, Arith Ret, Non-Ann, Rf=0%): 0.15
Sharpe (Per Trade, Log Ret, Non-Ann, Rf=0%):  0.09

Tail Risk Analysis (Based on Trade Profit $):
--------------------------------------------------
95% Value at Risk (VaR):                      $-1,761.65
95% Conditional VaR (CVaR):                   $-2,193.25
99% Value at Risk (VaR):                      $-2,244.44
99% Conditional VaR (CVaR):                   $-3,109.29

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: 88
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: 88
```