# RSI_Divergence_14_w__2.0x_ATR14_SL

Backtest period: 2021-10-26 — 2026-07-21 | Generated: 20260721_145059

| TOTAL RETURN | CAGR | MAX DRAWDOWN |
|---|---|---|
| -25.3% | -6.0% | 46.4% |

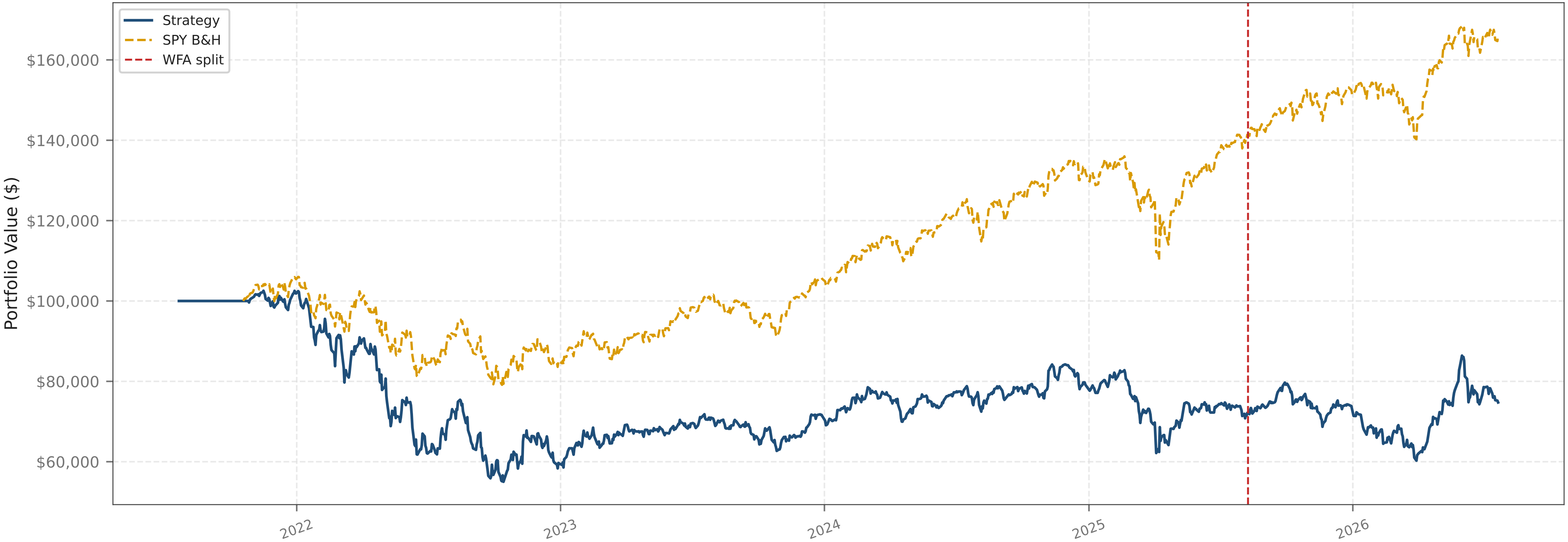
| SHARPE RATIO | PROFIT FACTOR | TOTAL TRADES |
|---|---|---|
| -0.36 | 0.89 | 1,426 |

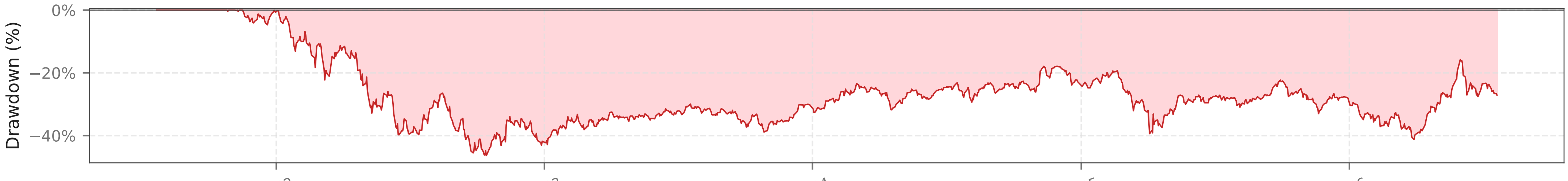
Initial Equity: $100,000

| NET PROFIT | TOTAL RETURN | CAGR | SHARPE |
|---|---|---|---|
| $-25,285 | -25.3% | -5.7% | -0.36 |

| SORTINO | MAX DRAWDOWN | WIN RATE | PROFIT FACTOR |
|---|---|---|---|
| -0.36 | 46.4% | +33.1% | 0.89 |

## Equity vs Benchmark

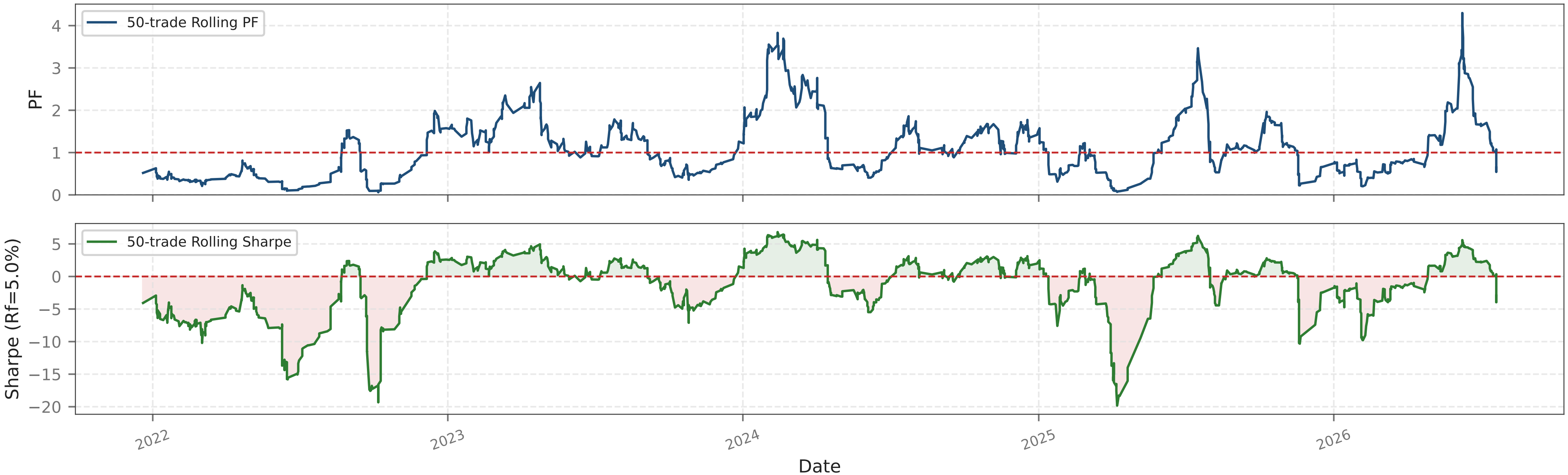


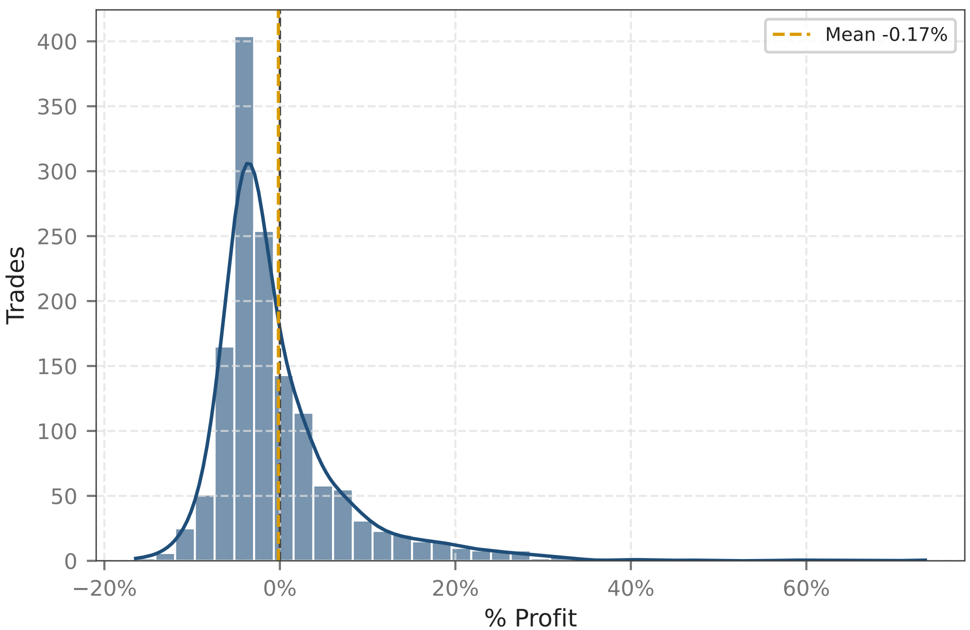
# Equity Curve and Drawdown

# Strategy Equity vs SPY Buy & Hold

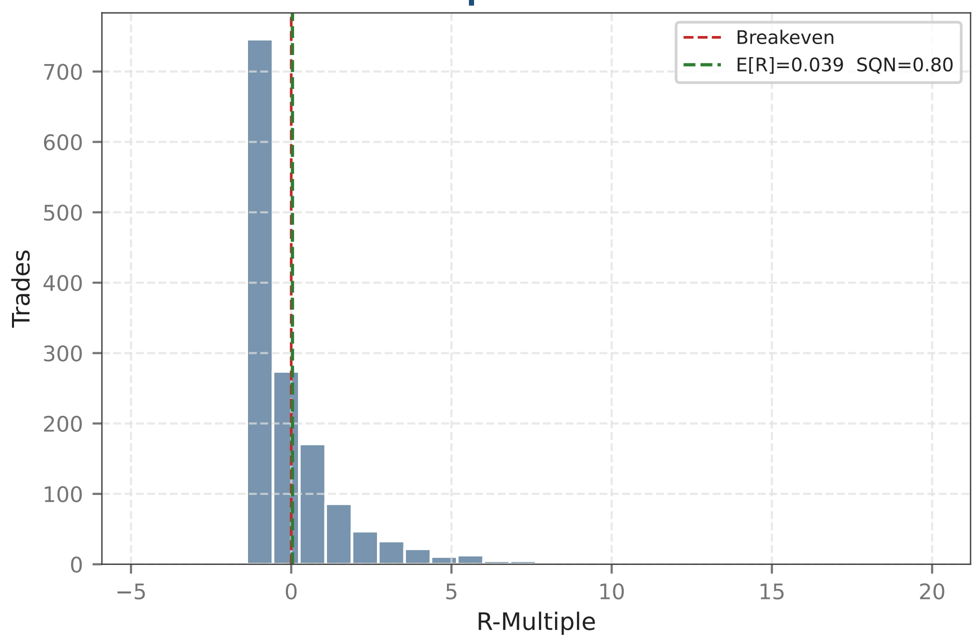
## Rolling 50-Trade Profit Factor




## Return Distribution




## R-Multiple Distribution

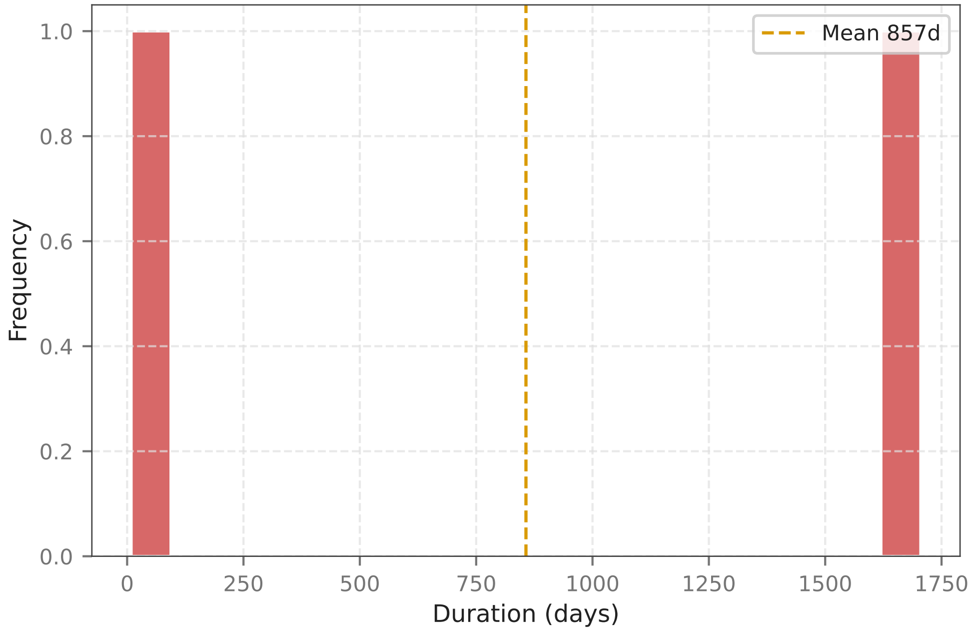


## Drawdown History (Max: 46.4%)

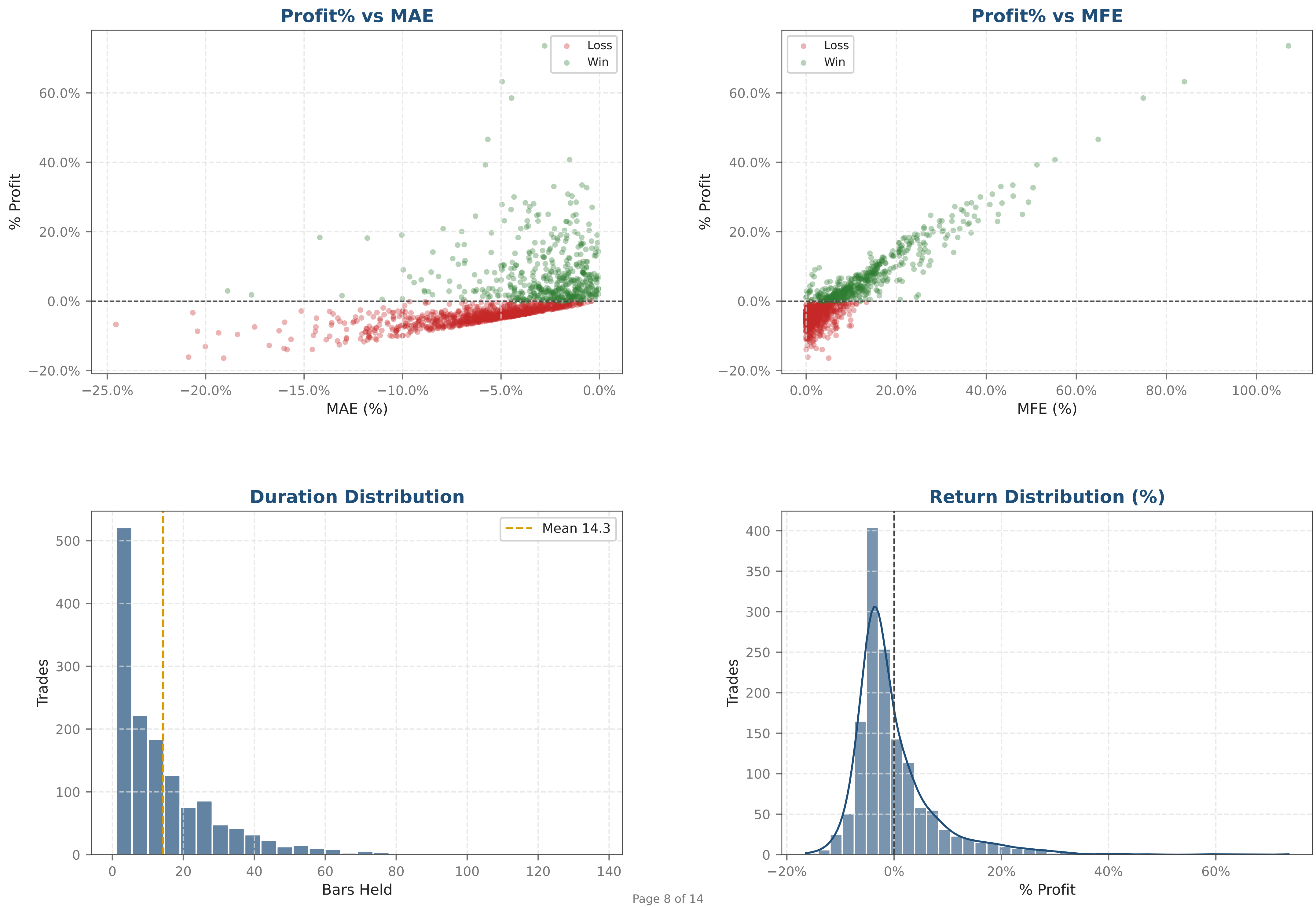

## Top 5 Drawdown Periods

| Start Date | Trough Date | End Date | Duration Days | DD Amount |
|---|---|---|---|---|
| 2021-11-19 | 2022-10-13 | Ongoing | 1705d | $45,934 |
| 2021-11-10 | 2021-11-18 | 2021-11-19 | 9d | $472 |

## Drawdown Duration Distribution



Monthly Returns Heatmap
Year
2021
2022
2023
2024
2025
2026
1105
-2581
1984
-11002
-798
-1830
-10323
-5844
-2067
3068
-7565
-6646
5570
499
-866
3198
-240
1952
1340
-468
1471
-1120
-585
-2839
1420
3654
-863
4472
2903
-1936
1412
-321
1061
-3030
2745
1379
4548
-79
-3586
RSI_Divergence_14_w__2.0x_ATR14_SL
20260721_145059
1408
-6415
-7530
6210
1109
2198
-3526
3804
985
-3900
-284
695
-5191
-2755
3231
4868
7343
-3345
-3385
Jan
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
Month
10000
7500
5000
2500
0
−2500
−5000
−7500
−10000
Net Profit ($)


Profit% vs MAE
Loss
Win
% Profit
MAE (%)
60.0%
40.0%
20.0%
0.0%
−20.0%
−25.0%
−20.0%
−15.0%
−10.0%
−5.0%
0.0%
Profit% vs MFE
Loss
Win
% Profit
MFE (%)
0.0%
20.0%
40.0%
60.0%
80.0%
100.0%
Duration Distribution
Mean 14.3
Trades
Bars Held
0
100
200
300
400
500
0
20
40
60
80
100
120
140
Return Distribution (%)
Trades
% Profit
0
50
100
150
200
250
300
350
400
−20%
0%
20%
40%
60%

| Symbol | Trades | Profit | Win% | AvgWin | AvgLoss | PF | Avg%Ret | AvgBars |
|---|---|---|---|---|---|---|---|---|
| ARM | 10 | $5,418 | 50.0% | $1,643 | $-559 | 2.94 | 10.61% | 12.8 |
| AMD | 38 | $4,880 | 34.2% | $1,172 | $-414 | 1.47 | 2.41% | 14.6 |
| BKNG | 66 | $2,588 | 37.9% | $377 | $-167 | 1.38 | 0.37% | 16.5 |
| CEG | 15 | $2,051 | 53.3% | $456 | $-228 | 2.29 | 2.65% | 19.5 |
| APP | 29 | $1,838 | 31.0% | $1,197 | $-447 | 1.21 | 0.81% | 14.3 |
| CDNS | 11 | $1,745 | 54.5% | $328 | $-45 | 8.73 | 1.69% | 16.5 |
| FTNT | 6 | $1,571 | 66.7% | $597 | $-409 | 2.92 | 3.69% | 18.8 |
| CRWD | 3 | $1,195 | 66.7% | $1,210 | $-1,225 | 1.98 | 4.88% | 19.3 |
| ADI | 27 | $1,131 | 29.6% | $663 | $-220 | 1.27 | 0.99% | 17.0 |
| FANG | 5 | $1,028 | 60.0% | $344 | $-2 | 284.31 | 3.84% | 20.2 |
| AVGO | 5 | $910 | 100.0% | $182 | $0 | ∞ | 2.89% | 28.8 |
| ASML | 38 | $910 | 39.5% | $411 | $-229 | 1.17 | 1.03% | 11.4 |
| DASH | 21 | $475 | 33.3% | $507 | $-220 | 1.15 | 0.54% | 15.9 |
| AAPL | 92 | $372 | 30.4% | $495 | $-211 | 1.03 | 0.22% | 14.9 |
| PCAR | 8 | $355 | 37.5% | $442 | $-194 | 1.37 | 0.83% | 13.5 |
| DDOG | 3 | $348 | 66.7% | $176 | $-5 | 72.14 | 2.05% | 11.7 |
| AMAT | 69 | $330 | 36.2% | $642 | $-358 | 1.02 | 0.18% | 12.4 |
| CSX | 40 | $175 | 27.5% | $279 | $-100 | 1.06 | -0.32% | 19.8 |
| FAST | 11 | $140 | 27.3% | $439 | $-147 | 1.12 | -0.30% | 16.7 |
| BKR | 32 | $58 | 37.5% | $512 | $-304 | 1.01 | 0.18% | 13.9 |
| PDD | 1 | $44 | 100.0% | $44 | $0 | ∞ | 0.48% | 14.0 |
| MCHP | 1 | $20 | 100.0% | $20 | $0 | ∞ | 8.41% | 28.0 |
| KDP | 1 | $-11 | 0.0% | $0 | $-11 | 0.00 | -1.50% | 11.0 |
| SBUX | 6 | $-97 | 33.3% | $338 | $-193 | 0.87 | -0.30% | 7.7 |
| MELI | 2 | $-107 | 0.0% | $0 | $-53 | 0.00 | -4.06% | 14.0 |

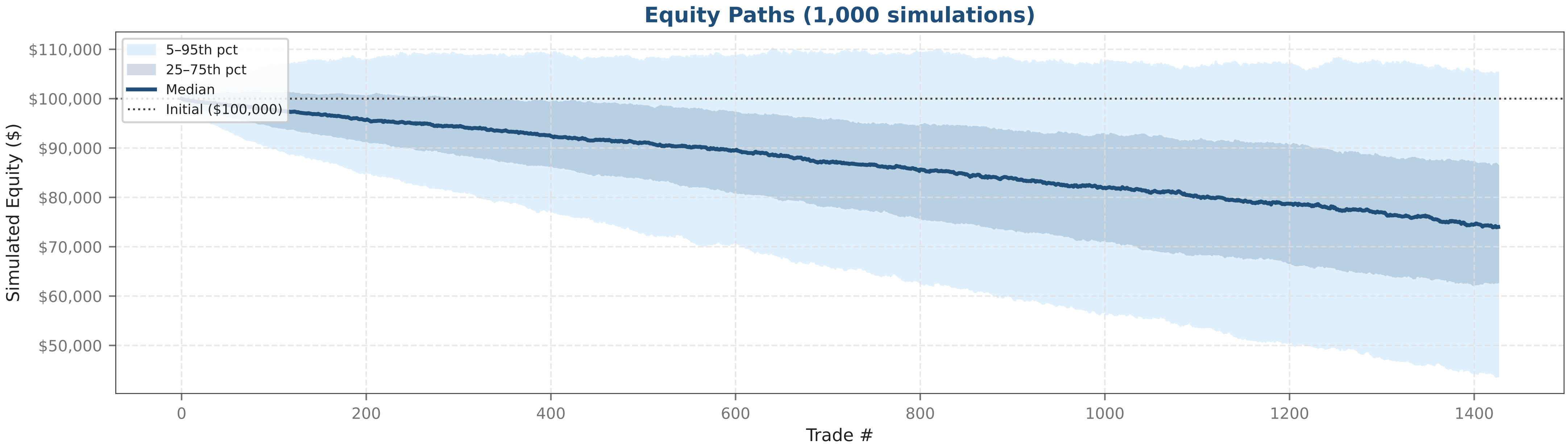
Showing top 25 of 49 symbols by profit.

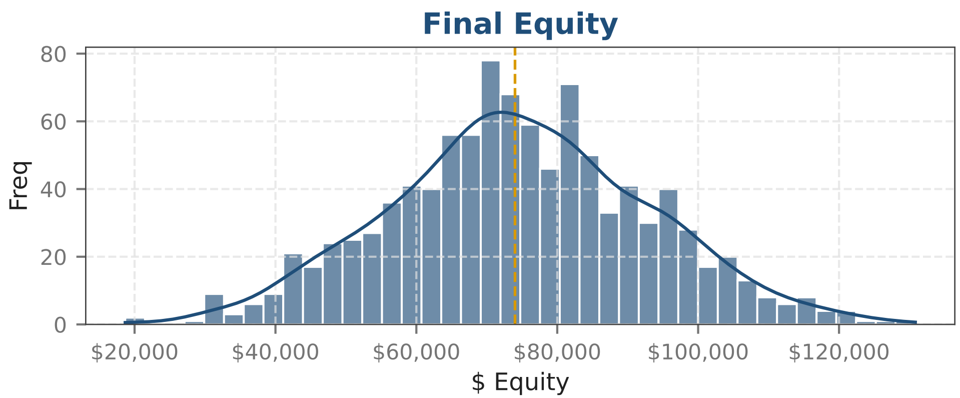
## Winners

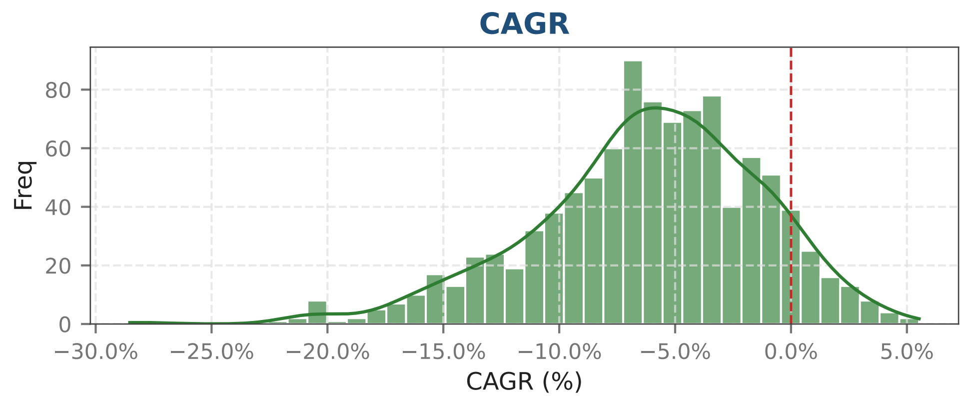
| Symbol | Date | Ex. date | Profit | % Profit | # bars |
|---|---|---|---|---|---|
| ARM | 2026-05-11 | 2026-06-05 | $5,515 | 73.56% | 25 |
| APP | 2025-08-20 | 2025-10-06 | $4,136 | 63.24% | 47 |
| AMD | 2026-03-27 | 2026-04-28 | $3,572 | 58.52% | 32 |
| AMAT | 2025-09-03 | 2025-10-08 | $2,428 | 33.02% | 35 |
| AMAT | 2022-10-13 | 2022-11-17 | $2,306 | 40.73% | 35 |
| AMD | 2026-04-28 | 2026-05-18 | $2,264 | 32.69% | 20 |
| APP | 2025-06-23 | 2025-08-15 | $2,186 | 30.26% | 53 |
| CHTR | 2024-10-21 | 2024-12-06 | $1,925 | 24.71% | 46 |
| AXON | 2022-06-16 | 2022-08-23 | $1,877 | 39.29% | 68 |
| ADI | 2026-03-30 | 2026-05-19 | $1,809 | 30.02% | 50 |
| CSX | 2025-04-07 | 2025-08-22 | $1,790 | 28.33% | 137 |
| AAPL | 2024-04-19 | 2024-06-21 | $1,732 | 24.58% | 63 |
| ADBE | 2024-05-31 | 2024-07-19 | $1,717 | 23.08% | 49 |
| AMD | 2023-01-06 | 2023-02-10 | $1,687 | 27.83% | 35 |
| ADSK | 2022-06-30 | 2022-08-22 | $1,640 | 26.39% | 53 |

## Losers

| Symbol | Date | Ex. date | Profit | % Profit | # bars |
|---|---|---|---|---|---|
| ARM | 2026-07-01 | 2026-07-14 | $-1,291 | -16.43% | 13 |
| CRWD | 2022-03-04 | 2022-03-07 | $-1,225 | -13.94% | 3 |
| LRCX | 2022-01-20 | 2022-01-24 | $-1,040 | -10.86% | 4 |
| AMAT | 2022-01-19 | 2022-01-21 | $-1,026 | -10.60% | 2 |
| APP | 2026-01-29 | 2026-01-30 | $-957 | -13.97% | 1 |
| ABNB | 2022-05-06 | 2022-05-09 | $-955 | -12.77% | 3 |
| AMAT | 2022-01-21 | 2022-01-28 | $-930 | -9.94% | 7 |
| LRCX | 2022-03-03 | 2022-03-07 | $-919 | -10.90% | 4 |
| AMD | 2022-06-06 | 2022-06-13 | $-889 | -13.11% | 7 |
| APP | 2026-03-12 | 2026-03-26 | $-882 | -13.63% | 14 |
| APP | 2026-06-09 | 2026-06-10 | $-877 | -11.16% | 1 |
| AXON | 2022-05-06 | 2022-05-10 | $-876 | -11.71% | 4 |
| AXON | 2026-07-10 | 2026-07-17 | $-869 | -11.80% | 7 |
| AXON | 2022-04-21 | 2022-04-26 | $-849 | -9.93% | 5 |
| AXON | 2022-03-07 | 2022-03-08 | $-824 | -9.88% | 1 |



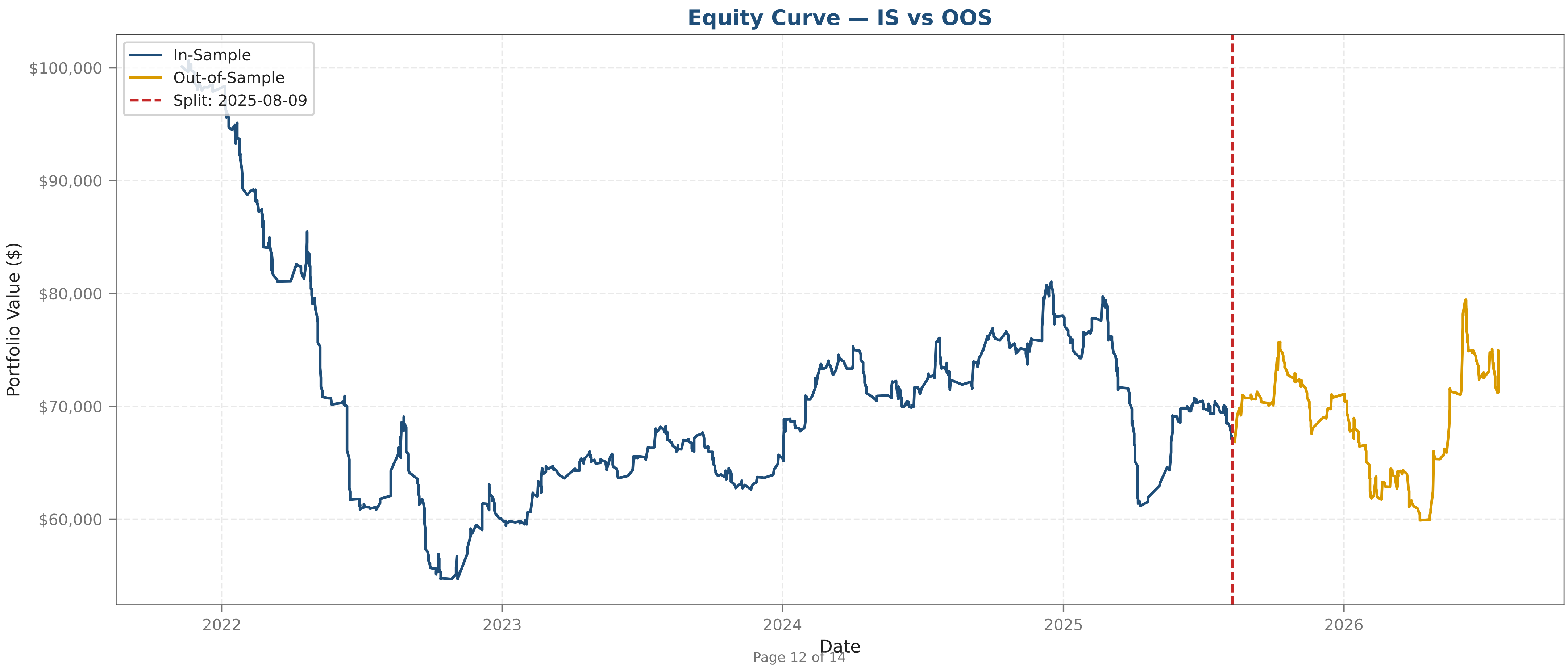

| Pct | Final Eq. | CAGR | Max DD$ | Max DD% | Min Eq. |
|---|---|---|---|---|---|
| P1 | $32,129 | -20.3% | $-71,542 | -70.1% | $30,460 |
| P5 | $43,712 | -15.3% | $-60,831 | -58.9% | $42,085 |
| P10 | $50,589 | -12.7% | $-55,427 | -53.8% | $46,753 |
| P25 | $62,804 | -8.9% | $-45,747 | -43.9% | $57,774 |
| P50 | $74,003 | -5.8% | $-35,357 | -33.5% | $69,442 |
| P75 | $86,421 | -2.9% | $-26,426 | -24.7% | $79,436 |
| P90 | $98,451 | -0.3% | $-19,858 | -18.4% | $88,962 |
| P95 | $105,314 | 1.0% | $-17,122 | -15.5% | $91,899 |
| P99 | $117,180 | 3.2% | $-13,021 | -12.0% | $98,089 |

**WFA VERDICT**

**Pass**

**OOS P&L**

**+7.57%**



```
Total Net Profit:                              $-25,285.43
Total Trades:                                  1,426
Total Shares Purchased:                        73,045
Strategy Total Return:                         -25.29%

Gross Profit:                                  $213,541.57
Gross Loss:                                    $-238,827.01
Profit Factor:                                 0.89

Win Rate:                                      33.10%
Average Winning Trade:                         $452.42
Average Losing Trade:                          $-250.34
Average Trade Profit:                          $-17.73
Ratio Avg Win / Avg Loss:                      1.81

Max Consecutive Wins:                          8
Max Consecutive Losses:                        21

Expectancy per Trade:                          $-17.73

Total Duration:                                5.00 years (1825 days)
Average Trades per Year:                       285.4
CAGR:                                          -5.67%
Estimated After-Tax CAGR (30% tax):            -5.67%
Annual Turnover:                               1704.77%

Sharpe Ratio (Ann., Portfolio Daily, Rf=5.0%): -0.36
Sortino Ratio (Ann., Portfolio Daily, Rf=5.0%): -0.36
Calmar Ratio (CAGR / Max Equity DD%):          -0.12
Max Equity Drawdown:                           46.37%

Sharpe (Per Trade, Arith Ret, Non-Ann, Rf=0%): -0.02
Sharpe (Per Trade, Log Ret, Non-Ann, Rf=0%):  -0.06

Tail Risk Analysis (Based on Trade Profit $):
--------------------------------------------------
95% Value at Risk (VaR):                       $-516.73
95% Conditional VaR (CVaR):                    $-688.19
99% Value at Risk (VaR):                       $-817.94
99% Conditional VaR (CVaR):                    $-960.59

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: 1426
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: 1426
```