RSI_Divergence_v2_Trend+Confirm_w__2.0x_ATR14_SL

Backtest period: 2022-12-01 — 2026-07-21 | Generated: 20260721_145109

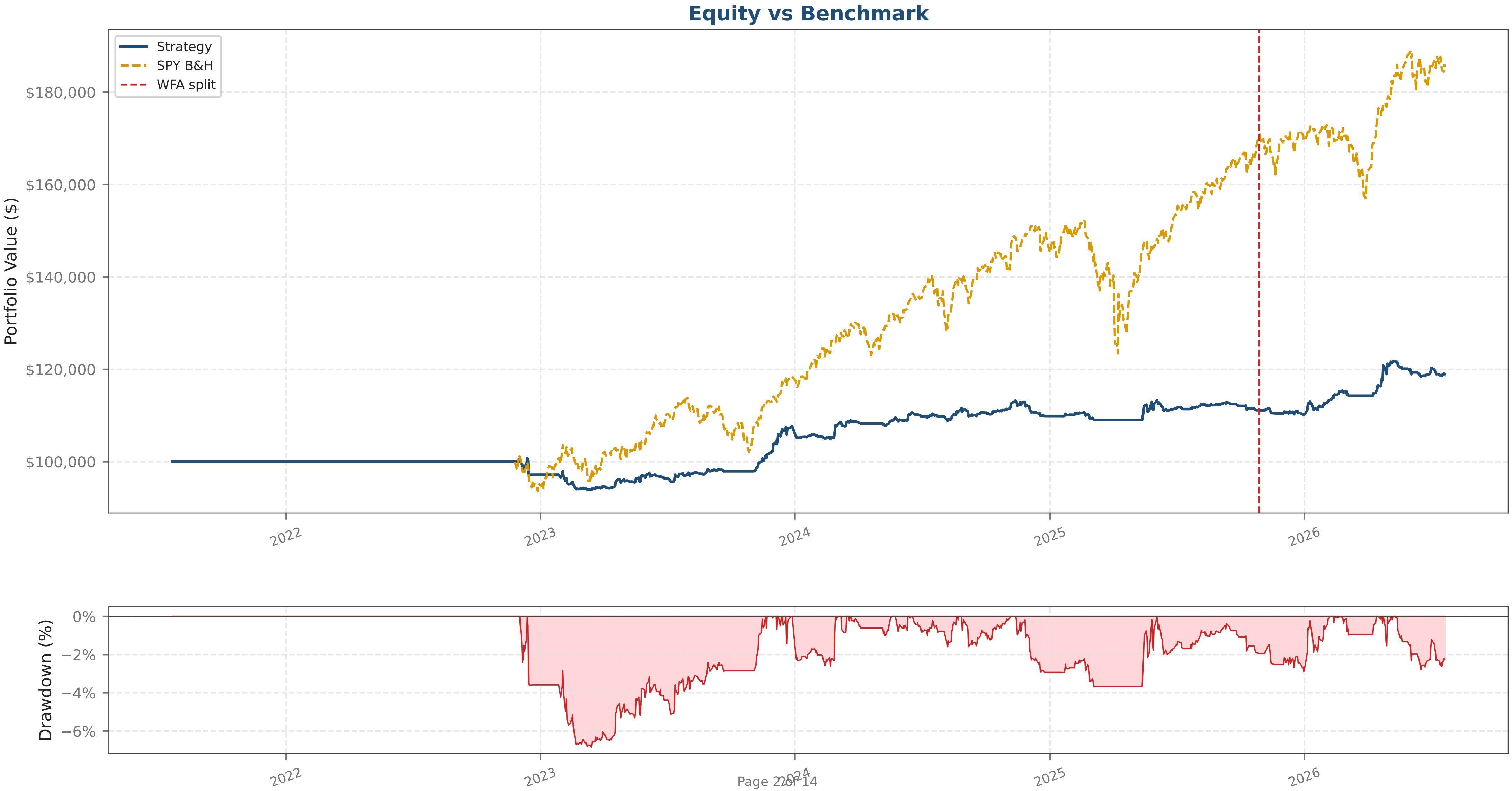
TOTAL RETURN	CAGR	MAX DRAWDOWN
+19.0%	+4.9%	6.8%

SHARPE RATIO	PROFIT FACTOR	TOTAL TRADES
-0.27	1.80	132

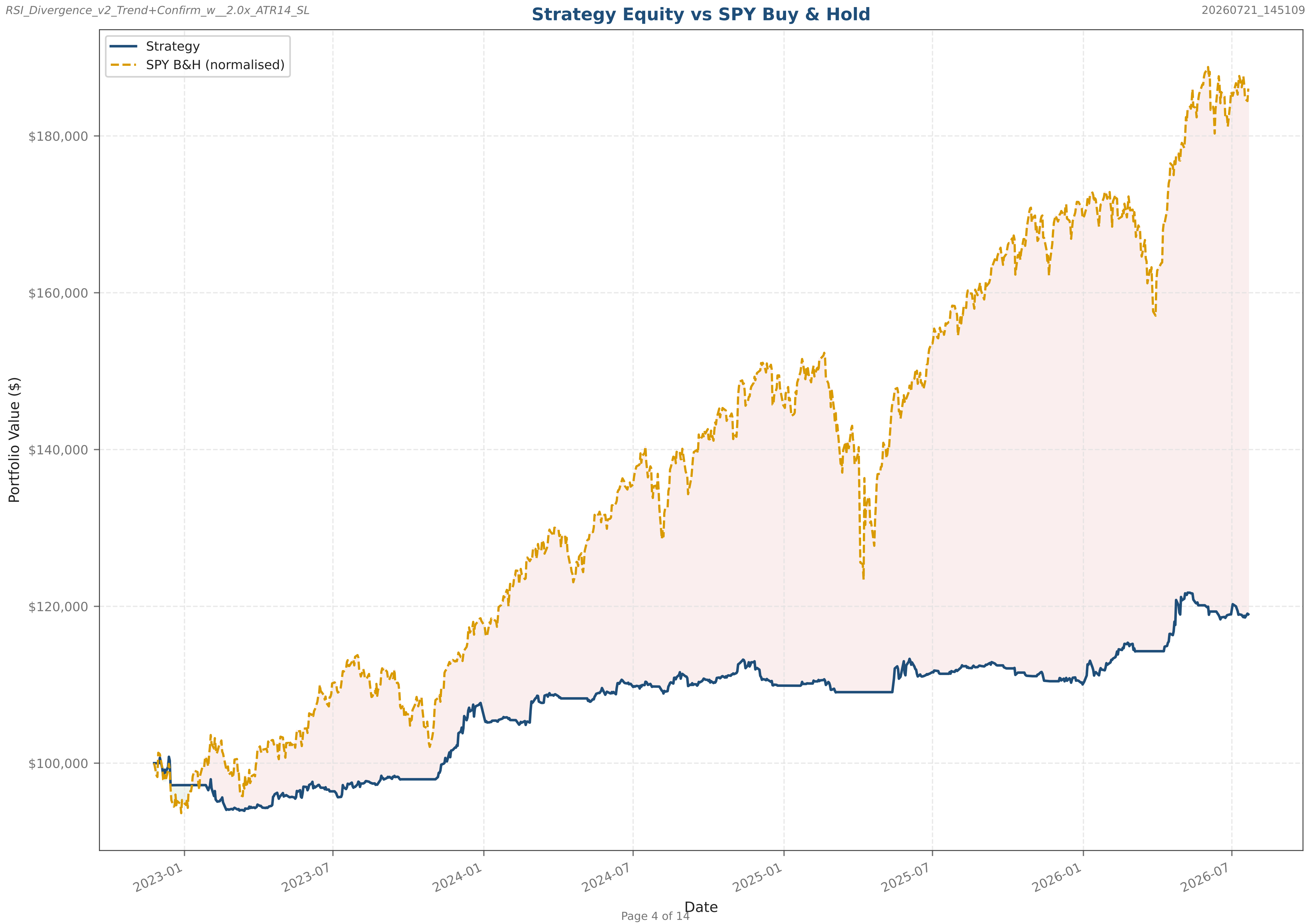
Initial Equity: $100,000

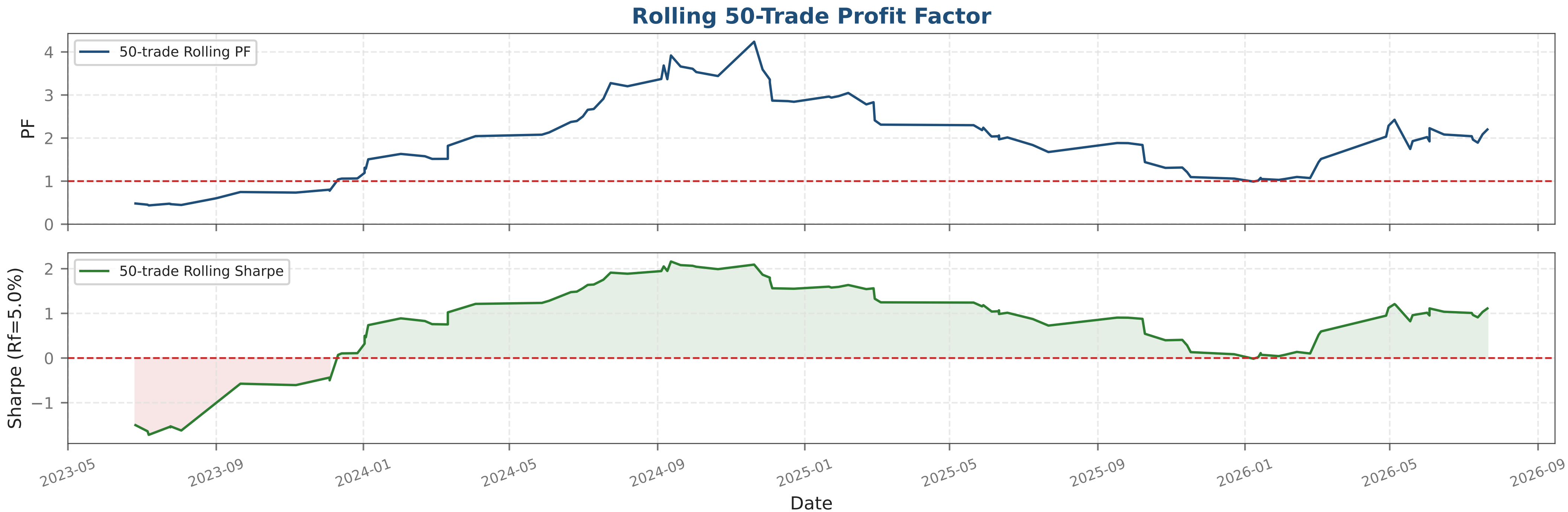
NET PROFIT	TOTAL RETURN	CAGR	SHARPE
+$18,980	+19.0%	+3.5%	-0.27

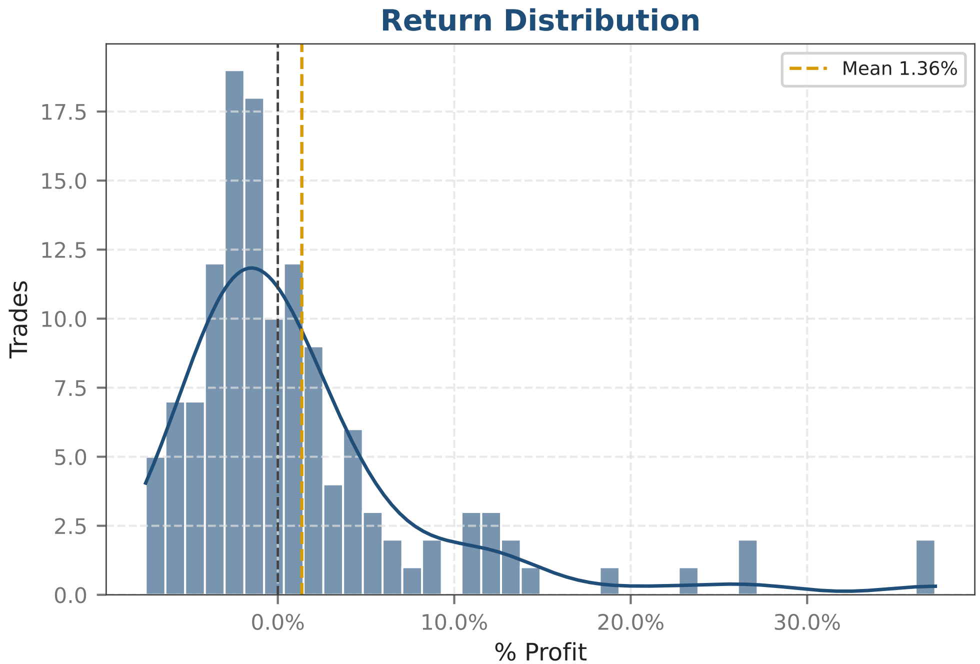
SORTINO	MAX DRAWDOWN	WIN RATE	PROFIT FACTOR
-0.34	6.8%	+42.4%	1.80

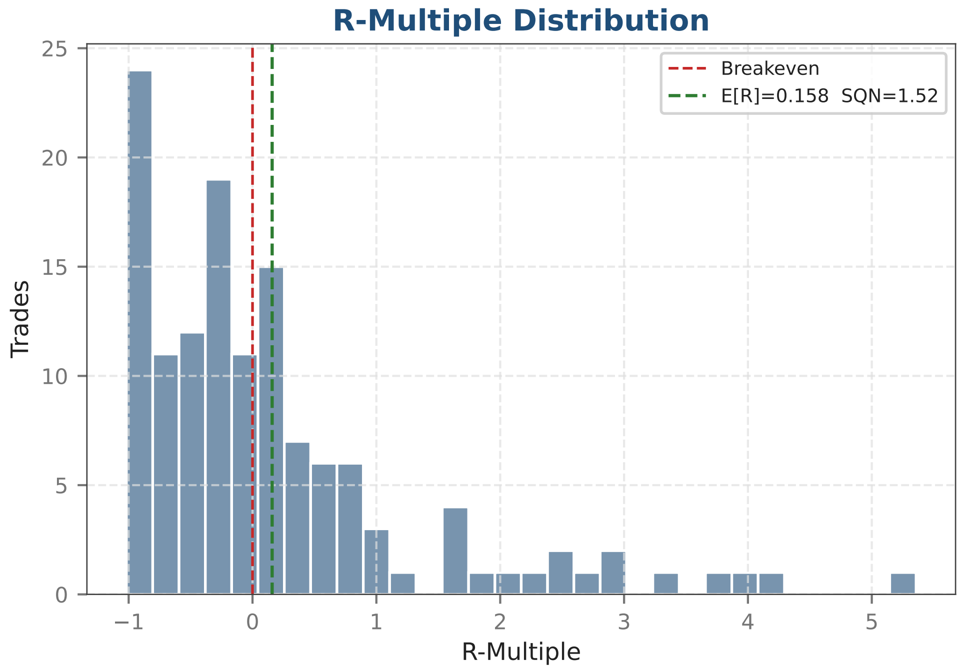


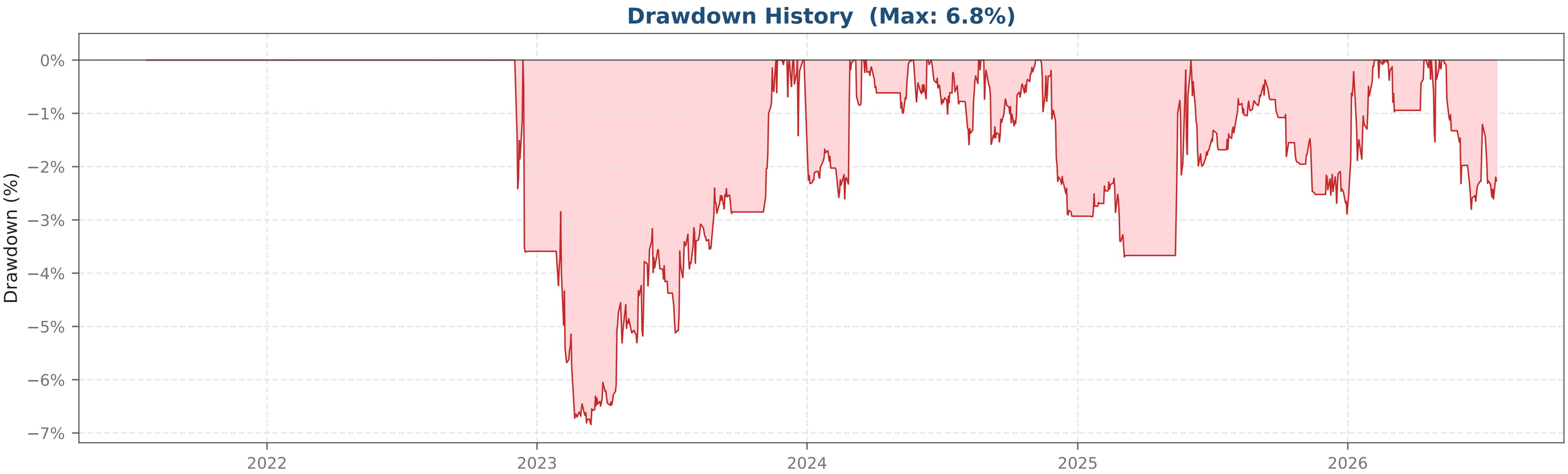
Equity Curve and Drawdown


Strategy Equity vs SPY Buy & Hold
Strategy
SPY B&H (normalised)
Portfolio Value ($)
$100,000
$120,000
$140,000
$160,000
$180,000
2023-01
2023-07
2024-01
2024-07
2025-01
2025-07
2026-01
2026-07
Date


Rolling 50-Trade Profit Factor
50-trade Rolling PF
PF
50-trade Rolling Sharpe
Sharpe (Rf=5.0%)
2023-05
2023-09
2024-01
2024-05
2024-09
2025-01
2025-05
2025-09
2026-01
2026-05
2026-09
Date

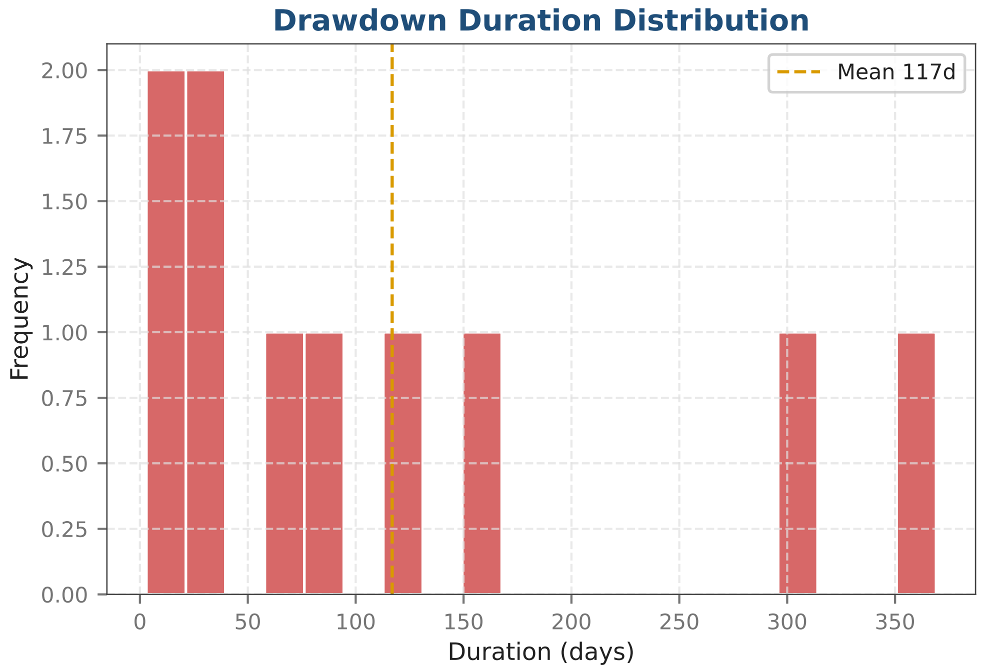

Return Distribution
Mean 1.36%
Trades
% Profit


R-Multiple Distribution
Breakeven
E[R]=0.158 SQN=1.52
Trades
R-Multiple

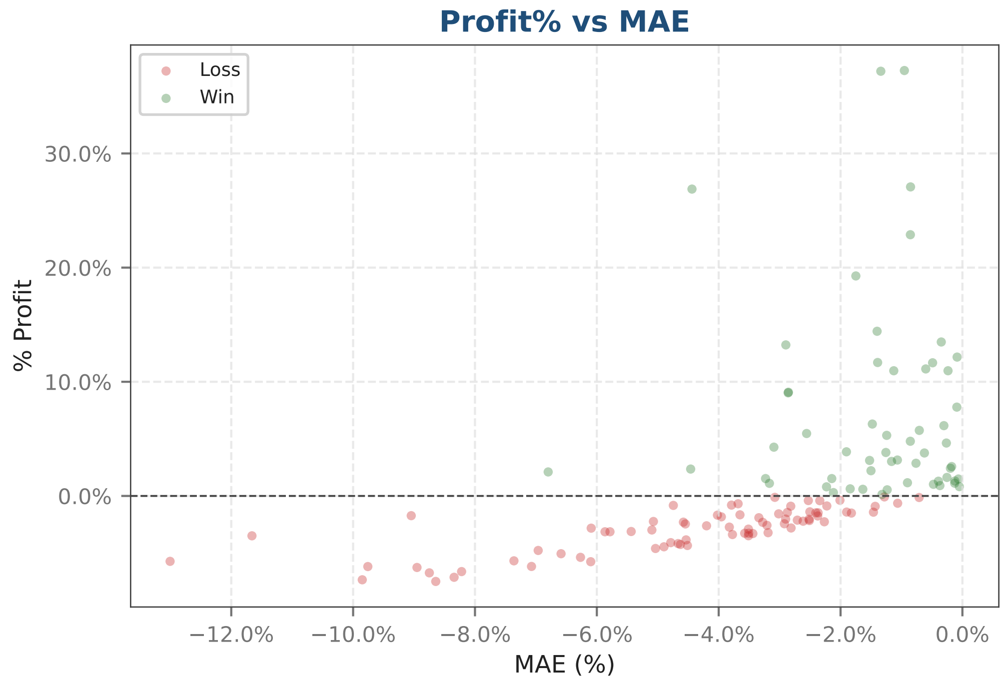


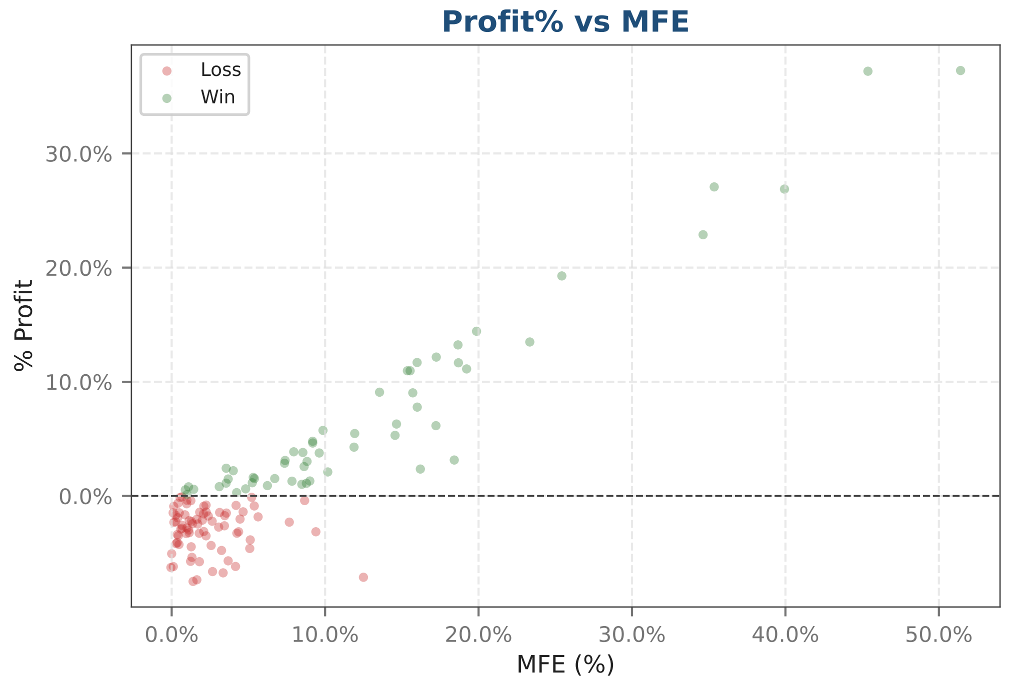
Top 5 Drawdown Periods

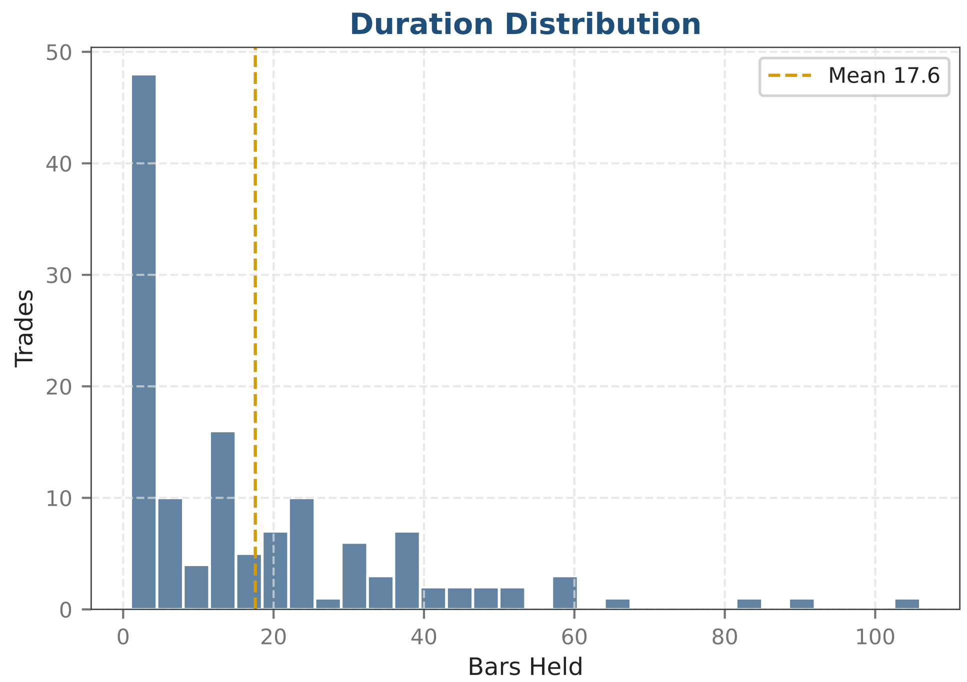
Start Date	Trough Date	End Date	Duration Days	DD Amount
2022-12-07	2023-05-04	2023-12-11	369d	$5,372
2024-11-20	2025-05-29	2025-09-17	301d	$3,832
2025-09-17	2026-01-08	2026-03-03	167d	$2,941
2026-05-05	2026-07-13	Ongoing	77d	$2,464
2024-07-24	2024-10-21	2024-11-20	119d	$1,378

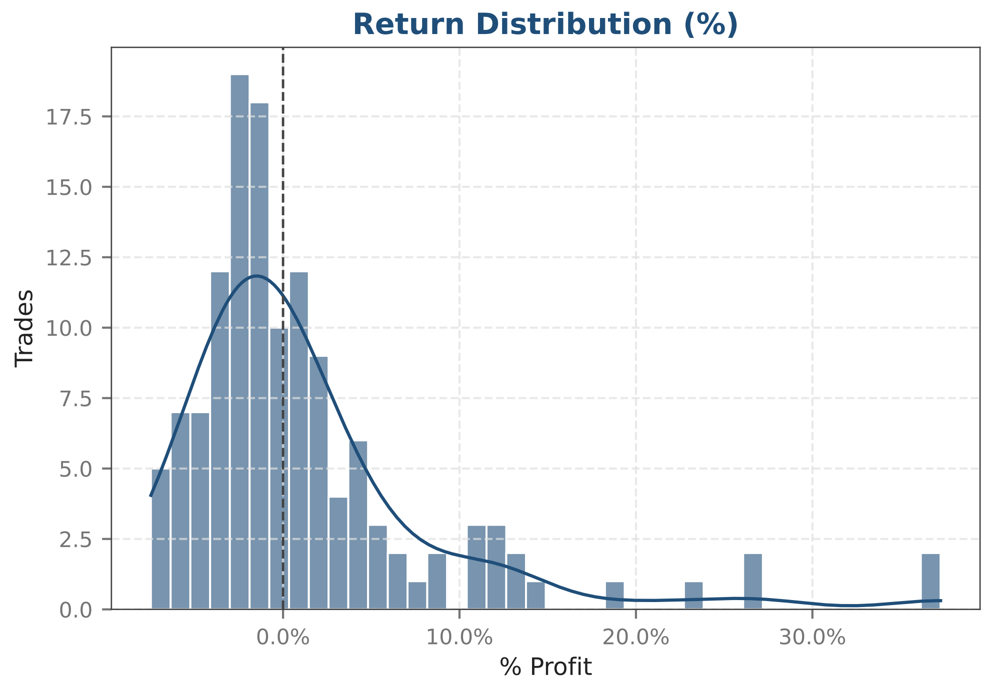


Monthly Returns Heatmap
Year
2022
2023
2024
2025
2026
Month
Jan
Feb
Mar
Apr
May
Jun
Jul
Aug
Sep
Oct
Nov
Dec
Net Profit ($)
6000
4000
2000
0
−2000
−4000
−6000
-2801
-783
-2157
1251
1116
-219
1536
7712
-155
2171
586
1614
-362
274
3343
-311
-347
-2103
-470
270
-1105
2252
92
1067
-380
-993
-644
3078
846
-95
6362
-737
-879
-45
RSI_Divergence_v2_Trend+Confirm_w__2.0x_ATR14_SL
20260721_145109


Profit% vs MAE
Loss
Win
30.0%
20.0%
10.0%
0.0%
% Profit
−12.0%
−10.0%
−8.0%
−6.0%
−4.0%
−2.0%
0.0%
MAE (%)


Profit% vs MFE
Loss
Win
30.0%
20.0%
10.0%
0.0%
% Profit
0.0%
10.0%
20.0%
30.0%
40.0%
50.0%
MFE (%)


Duration Distribution
Mean 17.6
50
40
30
20
10
0
Trades
0
20
40
60
80
100
Bars Held


Return Distribution (%)
17.5
15.0
12.5
10.0
7.5
5.0
2.5
0.0
Trades
0.0%
10.0%
20.0%
30.0%
% Profit

Symbol	Trades	Profit	Win%	AvgWin	AvgLoss	PF	Avg%Ret	AvgBars
DASH	2	$4,173	100.0%	$2,086	$0	∞	19.15%	76.0
AMD	2	$3,993	50.0%	$4,258	$-265	16.06	17.00%	16.0
CEG	2	$2,695	50.0%	$2,836	$-141	20.13	12.70%	16.5
ADI	2	$2,561	50.0%	$2,990	$-429	6.96	11.31%	47.0
MSTR	2	$2,542	100.0%	$1,271	$0	∞	13.01%	25.5
QCOM	4	$2,298	75.0%	$879	$-340	7.76	5.05%	12.8
LULU	2	$2,163	100.0%	$1,082	$0	∞	11.07%	48.0
AAPL	2	$1,291	100.0%	$646	$0	∞	5.98%	37.5
ISRG	4	$1,261	50.0%	$752	$-121	6.20	3.35%	21.8
ORLY	1	$1,224	100.0%	$1,224	$0	∞	10.97%	57.0
SHOP	1	$1,115	100.0%	$1,115	$0	∞	11.13%	47.0
HON	3	$994	66.7%	$684	$-373	3.66	3.07%	29.3
CHTR	5	$928	20.0%	$1,270	$-86	3.71	2.04%	14.2
KLAC	1	$871	100.0%	$871	$0	∞	9.03%	35.0
AXON	1	$848	100.0%	$848	$0	∞	7.78%	29.0
BKNG	2	$846	100.0%	$423	$0	∞	3.87%	33.5
TTWO	2	$813	50.0%	$1,095	$-281	3.89	4.33%	42.0
CRWD	1	$687	100.0%	$687	$0	∞	6.30%	22.0
FANG	2	$619	50.0%	$1,179	$-560	2.11	3.20%	35.0
ADSK	3	$614	100.0%	$205	$0	∞	1.91%	33.3
FTNT	1	$597	100.0%	$597	$0	∞	5.47%	35.0
DDOG	1	$589	100.0%	$589	$0	∞	6.16%	21.0
TEAM	1	$579	100.0%	$579	$0	∞	4.79%	1.0
MSFT	1	$562	100.0%	$562	$0	∞	5.74%	31.0
PDD	2	$522	100.0%	$261	$0	∞	2.39%	14.5

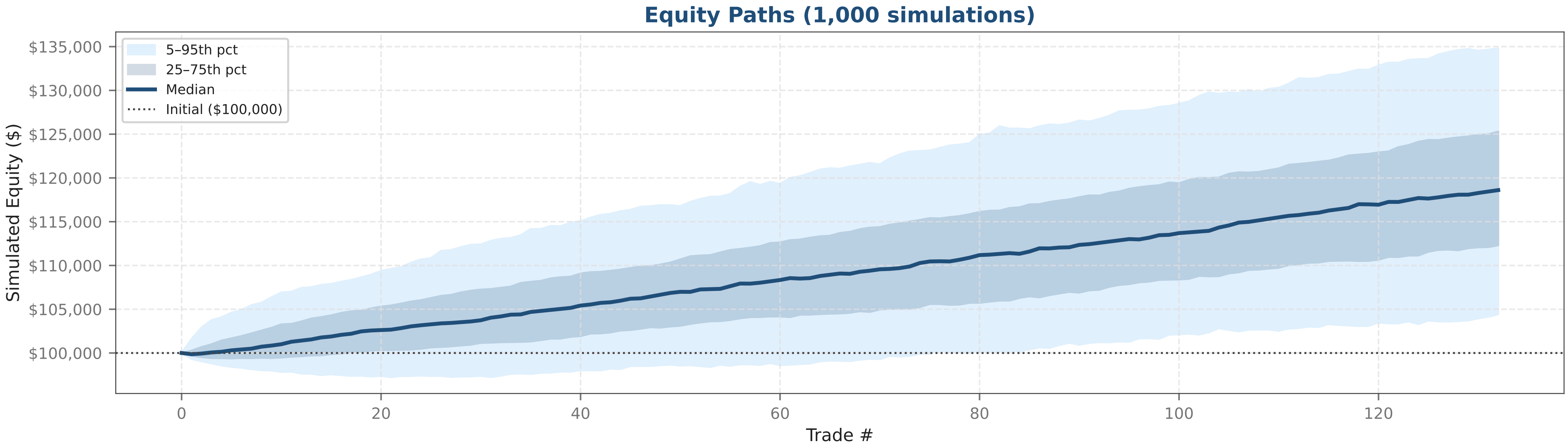
Showing top 25 of 74 symbols by profit.

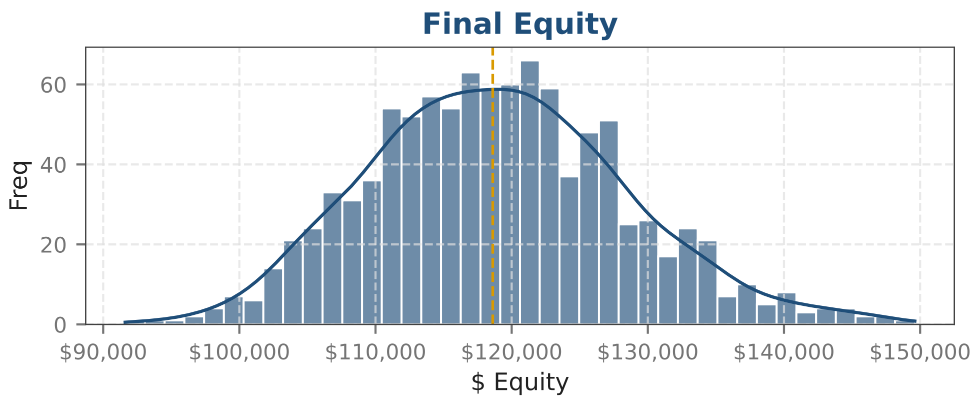
Winners

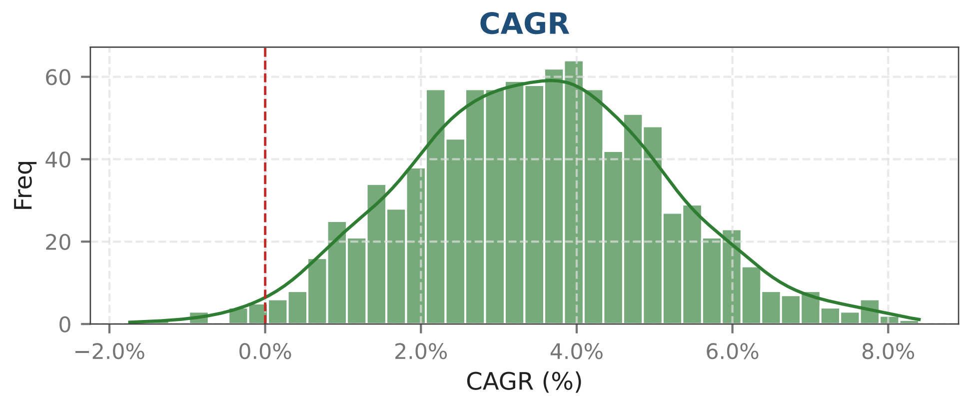
Symbol	Date	Ex. date	Profit	% Profit	# bars
AMD	2026-04-09	2026-04-28	$4,258	37.26%	19
DASH	2024-08-06	2024-11-20	$4,062	37.20%	106
ADI	2025-12-02	2026-03-03	$2,990	27.07%	91
CEG	2024-02-08	2024-03-11	$2,836	26.88%	32
MSTR	2023-11-03	2023-12-11	$2,241	22.88%	38
LULU	2023-11-06	2024-01-05	$1,893	19.27%	60
QCOM	2026-04-29	2026-04-30	$1,604	13.49%	1
ISRG	2023-04-12	2023-05-23	$1,360	14.42%	41
HON	2026-01-14	2026-03-05	$1,299	11.69%	50
CHTR	2023-07-12	2023-09-01	$1,270	13.23%	51
AAPL	2024-05-13	2024-06-21	$1,262	11.66%	39
ORLY	2025-07-22	2025-09-17	$1,224	10.97%	57
FANG	2023-07-18	2023-09-21	$1,179	12.16%	65
SHOP	2023-11-16	2024-01-02	$1,115	11.13%	47
TTWO	2023-11-10	2024-02-01	$1,095	10.97%	83

Losers

Symbol	Date	Ex. date	Profit	% Profit	# bars
MELI	2025-02-24	2025-02-28	$-810	-7.34%	4
TSLA	2026-05-12	2026-05-18	$-806	-6.63%	6
CDNS	2022-12-01	2022-12-07	$-749	-7.49%	6
CSGP	2024-11-29	2024-12-05	$-694	-6.18%	6
ABNB	2025-02-19	2025-02-21	$-694	-6.27%	2
PLTR	2023-02-15	2023-02-21	$-680	-7.12%	6
AMZN	2023-02-02	2023-02-06	$-660	-6.74%	4
WDAY	2024-11-25	2024-11-27	$-647	-5.73%	2
ZS	2024-11-13	2024-12-03	$-643	-5.68%	20
AMZN	2025-11-10	2025-11-14	$-600	-5.38%	4
PLTR	2023-02-03	2023-02-09	$-598	-6.18%	6
SBUX	2025-12-19	2025-12-23	$-561	-5.06%	4
FANG	2023-01-27	2023-02-01	$-560	-5.76%	5
CTAS	2026-06-12	2026-06-15	$-498	-4.17%	3
WDAY	2024-08-27	2024-09-09	$-484	-4.34%	13







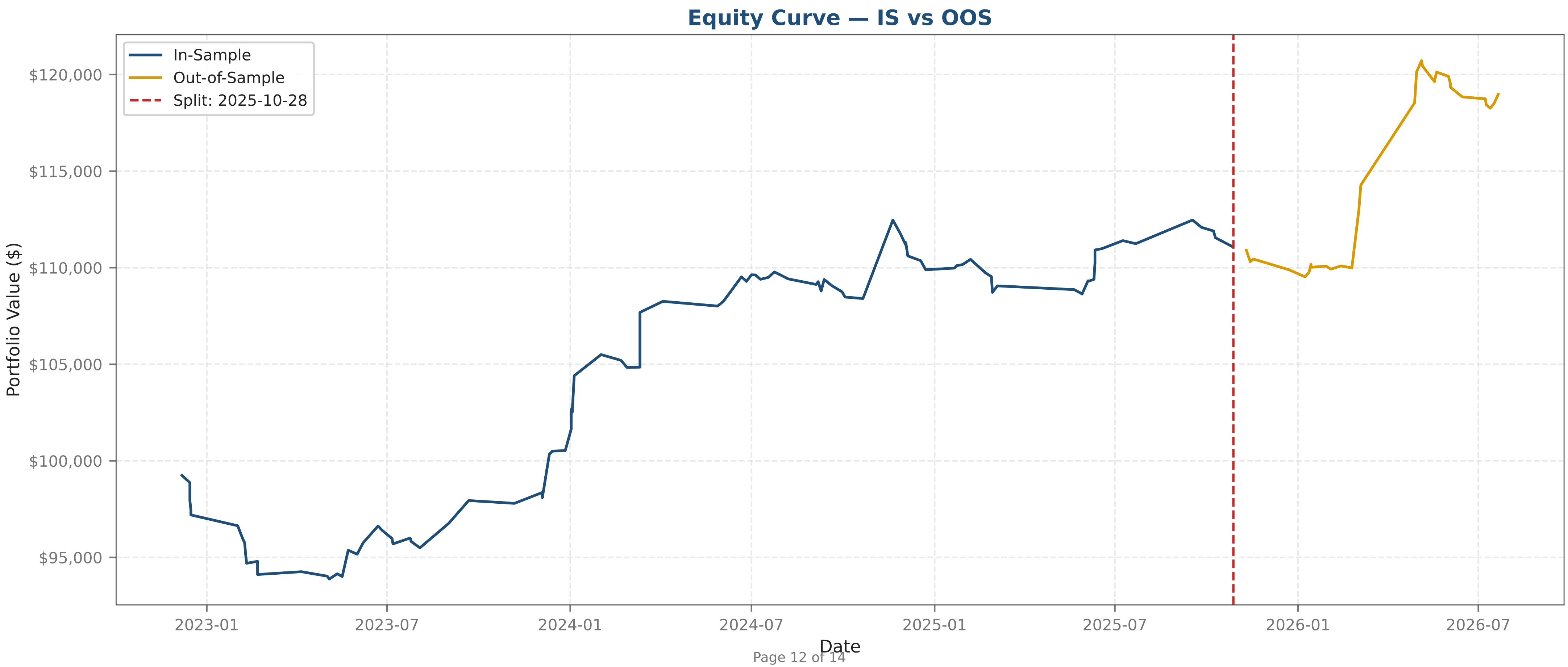
Pct	Final Eq.	CAGR	Max DD$	Max DD%	Min Eq.
P1	$99,625	-0.1%	$-9,662	-8.9%	$92,706
P5	$104,419	0.9%	$-7,453	-6.8%	$95,362
P10	$106,904	1.3%	$-6,439	-5.9%	$96,306
P25	$112,307	2.4%	$-5,106	-4.7%	$97,940
P50	$118,609	3.5%	$-3,988	-3.6%	$99,035
P75	$125,292	4.6%	$-3,138	-2.8%	$99,756
P90	$131,107	5.6%	$-2,562	-2.2%	$100,000
P95	$134,799	6.2%	$-2,279	-2.0%	$100,000
P99	$143,631	7.5%	$-1,885	-1.7%	$100,000

WFA VERDICT

Pass

OOS P&L

+7.89%



```
Total Net Profit:                             $18,980.45
Total Trades:                                 132
Total Shares Purchased:                       15,572
Strategy Total Return:                        18.98%

Gross Profit:                                 $42,656.09
Gross Loss:                                   $-23,675.65
Profit Factor:                                1.80

Win Rate:                                     42.42%
Average Winning Trade:                        $761.72
Average Losing Trade:                         $-311.52
Average Trade Profit:                         $143.79
Ratio Avg Win / Avg Loss:                     2.45

Max Consecutive Wins:                         6
Max Consecutive Losses:                       13

Expectancy per Trade:                         $143.79

Total Duration:                               5.00 years (1825 days)
Average Trades per Year:                      26.4
CAGR:                                         3.54%
Estimated After-Tax CAGR (30% tax):           2.53%
Annual Turnover:                              282.82%

Sharpe Ratio (Ann., Portfolio Daily, Rf=5.0%): -0.27
Sortino Ratio (Ann., Portfolio Daily, Rf=5.0%): -0.34
Calmar Ratio (CAGR / Max Equity DD%):         0.52
Max Equity Drawdown:                          6.84%

Sharpe (Per Trade, Arith Ret, Non-Ann, Rf=0%): 0.18
Sharpe (Per Trade, Log Ret, Non-Ann, Rf=0%):  0.16

Tail Risk Analysis (Based on Trade Profit $):
--------------------------------------------------
95% Value at Risk (VaR):                      $-652.54
95% Conditional VaR (CVaR):                   $-727.44
99% Value at Risk (VaR):                      $-788.35
99% Conditional VaR (CVaR):                   $-808.25

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: 132
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: 132
```