

Trading System Optimization Report

Strategy: VWAP_RSI_ZeroLagMACDStrategy

Parameter	Value
vwap_window	30
rsi_window	7
rsi_overbought	65
rsi_oversold	17
macd_fast_length	10
macd_slow_length	28
macd_signal_length	3
stop_loss_pct	1.9604849840501688
take_profit_pct	6.0

Metric	Value
total_trades	12
profitable_trades	9
win_rate	0.75
total_return	7223.15
sharpe_ratio	9.759
sortino_ratio	32.082
max_drawdown	0.177
win_loss_ratio	3.0

Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	PROFIT/LOSS	Size	CAPITAL
4/01/04 19:00	0.5824	SHORT ▽	24/01/04 20:00	0.5849	-429.2582	171703.2967	99570.7418
4/02/17 07:00	0.5598	LONG △	24/02/17 08:00	0.559	-142.2947	177868.4204	99428.447

4/02/22 03:00	0.5455	SHORT ▽	24/02/22 04:00	0.5394	1111.8488	182270.297	100540.295
4/03/10 18:00	0.6102	LONG △	24/03/10 19:00	0.6119	280.1024	164766.1354	100820.398
4/04/04 13:00	0.5755	SHORT ▽	24/04/04 14:00	0.575	87.5937	175187.4861	100907.992
4/04/10 06:00	0.6068	LONG △	24/04/10 07:00	0.6082	232.8134	166295.3065	101140.805
4/04/14 11:00	0.4936	SHORT ▽	24/04/14 12:00	0.4886	1024.5219	204904.387	102165.327
4/07/23 04:00	0.609	LONG △	24/07/23 05:00	0.6095	83.8796	167759.1582	102249.207
4/08/05 20:00	0.4911	SHORT ▽	24/08/05 21:00	0.4747	3414.553	208204.4532	105663.76
4/08/09 17:00	0.5786	LONG △	24/08/09 18:00	0.5731	-1004.4084	182619.7027	104659.351
4/09/02 00:00	0.5581	SHORT ▽	24/09/02 01:00	0.5454	2381.605	187527.9549	107040.956
4/09/15 08:00	0.5875	LONG △	24/09/15 09:00	0.5885	182.1974	182197.373	107223.154