

# Trading System Optimization Report

## Strategy: VWAP\_RSI\_MACDStrategy

Parameter	Value
vwap_window	30
rsi_window	30
rsi_overbought	90
rsi_oversold	27
macd_short_window	16
macd_long_window	41
macd_signal_window	15
stop_loss_pct	2
take_profit_pct	1
Metric	Value
total_trades	60
profitable_trades	34
win_rate	0.567
total_return	12683.31
sharpe_ratio	4.542
sortino_ratio	6.107
max_drawdown	0.837
win_loss_ratio	1.308

## Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	PROFIT/LOSS	Size	CAPITAL
24/01/06 07:00	43653.2	SHORT ▼	24/01/06 11:00	43671.96	-42.98	2.29	99957.02
24/01/08 03:00	43518.2	SHORT ▼	24/01/08 07:00	43974.55	-1048.19	2.3	98908.83

24/01/08 15:00	44963.04	LONG Δ	24/01/08 19:00	45412.67	989.09	2.2	99897.92
24/01/12 15:00	44462.01	SHORT ∇	24/01/12 19:00	44017.39	998.98	2.25	100896.9
24/01/18 19:00	41022.32	SHORT ∇	24/01/18 23:00	41327.5	-750.61	2.46	100146.29
24/01/22 15:00	40771.99	SHORT ∇	24/01/22 19:00	40364.27	1001.46	2.46	101147.76
24/01/30 03:00	43519.71	LONG Δ	24/01/30 07:00	43358.25	-375.26	2.32	100772.49
24/01/31 15:00	43361.1	LONG Δ	24/01/31 19:00	43334.64	-61.49	2.32	100711.0
24/01/31 23:00	42580.0	SHORT ∇	24/02/01 03:00	42154.2	1007.11	2.37	101718.11
24/02/07 19:00	43615.47	LONG Δ	24/02/07 23:00	44051.62	1017.18	2.33	102735.29
24/02/14 11:00	51555.12	LONG Δ	24/02/14 15:00	51590.0	69.51	1.99	102804.8
24/02/25 15:00	51524.02	LONG Δ	24/02/25 19:00	51672.96	297.18	2.0	103101.97
24/02/26 15:00	52842.32	LONG Δ	24/02/26 19:00	53370.74	1031.02	1.95	104132.99
24/03/04 15:00	66451.65	LONG Δ	24/03/04 19:00	67116.17	1041.33	1.57	105174.32
24/03/11 11:00	71487.2	LONG Δ	24/03/11 15:00	72202.07	1051.74	1.47	106226.07
24/03/13 07:00	72855.16	LONG Δ	24/03/13 11:00	73583.71	1062.26	1.46	107288.33
24/03/21 03:00	66654.45	LONG Δ	24/03/21 07:00	67320.99	1072.88	1.61	108361.21
24/03/23 11:00	64629.62	LONG Δ	24/03/23 15:00	65275.92	1083.61	1.68	109444.82
24/04/04 23:00	68487.79	LONG Δ	24/04/05 03:00	67863.99	-996.84	1.6	108447.98
24/04/12 07:00	70764.01	LONG Δ	24/04/12 11:00	70904.01	214.55	1.53	108662.53
24/04/18 15:00	63498.7	LONG Δ	24/04/18 19:00	63477.04	-37.07	1.71	108625.47
24/04/30 03:00	63647.99	LONG Δ	24/04/30 07:00	63148.74	-852.05	1.71	107773.42
24/05/01 15:00	56886.0	SHORT ∇	24/05/01 19:00	58023.72	-2155.47	1.89	105617.95
24/05/03 07:00	59190.74	LONG Δ	24/05/03 11:00	59291.09	179.06	1.78	105797.01
24/05/13 07:00	62334.37	LONG Δ	24/05/13 11:00	62957.71	1057.97	1.7	106854.98
24/05/20 19:00	69999.99	LONG Δ	24/05/20 23:00	70699.99	1068.55	1.53	107923.53
24/06/02 11:00	68251.52	LONG Δ	24/06/02 15:00	68142.17	-172.91	1.58	107750.62
24/06/16 11:00	66492.83	LONG Δ	24/06/16 15:00	66712.8	356.46	1.62	108107.08

24/06/20 03:00	65189.99	LONG Δ	24/06/20 07:00	65841.89	1081.07	1.66	109188.15
24/06/22 15:00	64307.08	LONG Δ	24/06/22 19:00	64295.01	-20.49	1.7	109167.65
24/06/26 11:00	61445.26	LONG Δ	24/06/26 15:00	61467.86	40.15	1.78	109207.81
24/07/04 03:00	59102.0	SHORT ∇	24/07/04 07:00	58510.98	1092.08	1.85	110299.88
24/07/13 23:00	59204.02	LONG Δ	24/07/14 03:00	59796.06	1103.0	1.86	111402.88
24/07/20 03:00	66602.01	LONG Δ	24/07/20 07:00	66562.28	-66.45	1.67	111336.43
24/07/21 23:00	68165.34	LONG Δ	24/07/22 03:00	67880.01	-466.04	1.63	110870.39
24/07/26 19:00	67990.0	LONG Δ	24/07/26 23:00	67907.99	-133.73	1.63	110736.66
24/08/04 15:00	59086.01	SHORT ∇	24/08/04 19:00	58495.15	1107.37	1.87	111844.02
24/08/08 15:00	59428.03	LONG Δ	24/08/08 19:00	59414.51	-25.44	1.88	111818.58
24/08/12 07:00	58674.61	SHORT ∇	24/08/12 11:00	59848.1	-2236.37	1.91	109582.21
24/08/12 19:00	59043.98	SHORT ∇	24/08/12 23:00	59346.64	-561.72	1.86	109020.49
24/08/13 23:00	60587.15	LONG Δ	24/08/14 03:00	61193.02	1090.2	1.8	110110.69
24/08/14 23:00	58683.39	SHORT ∇	24/08/15 03:00	58096.56	1101.11	1.88	111211.8
24/08/15 19:00	57047.46	SHORT ∇	24/08/15 23:00	56476.99	1112.12	1.95	112323.92
24/08/16 23:00	58874.6	SHORT ∇	24/08/17 03:00	59158.37	-541.39	1.91	111782.53
24/08/17 15:00	59388.11	LONG Δ	24/08/17 19:00	59473.19	160.14	1.88	111942.67
24/08/18 07:00	59573.39	LONG Δ	24/08/18 11:00	60169.12	1119.43	1.88	113062.09
24/08/19 11:00	58396.95	SHORT ∇	24/08/19 15:00	58539.24	-275.49	1.94	112786.61
24/08/20 03:00	60619.18	LONG Δ	24/08/20 07:00	61225.37	1127.87	1.86	113914.47
24/08/20 19:00	59511.99	LONG Δ	24/08/20 23:00	59013.8	-953.61	1.91	112960.87
24/08/21 07:00	59712.0	LONG Δ	24/08/21 11:00	59361.14	-663.74	1.89	112297.12
24/08/28 07:00	58600.98	SHORT ∇	24/08/28 11:00	59773.0	-2245.94	1.92	110051.18
24/08/28 15:00	59000.0	SHORT ∇	24/08/28 19:00	58410.0	1100.51	1.87	111151.69
24/08/29 19:00	59258.0	SHORT ∇	24/08/29 23:00	59359.01	-189.47	1.88	110962.23
24/09/04 03:00	56653.98	SHORT ∇	24/09/04 07:00	56746.0	-180.23	1.96	110782.0

24/09/05 11:00	56698.01	SHORT ▽	24/09/05 15:00	56131.03	1107.82	1.95	111889.82
24/09/13 15:00	59667.38	LONG Δ	24/09/13 19:00	59743.99	143.66	1.88	112033.48
24/09/16 03:00	58575.09	SHORT ▽	24/09/16 07:00	58911.1	-642.67	1.91	111390.81
24/09/18 03:00	60509.99	LONG Δ	24/09/18 07:00	60428.01	-150.91	1.84	111239.89
24/09/18 23:00	61759.99	LONG Δ	24/09/19 03:00	62377.59	1112.4	1.8	112352.29
24/09/26 23:00	65173.99	LONG Δ	24/09/27 03:00	65366.01	331.02	1.72	112683.31