

Trading System Optimization Report

Strategy: VWAP_RSI_MACDStrategy

Parameter	Value
vwap_window	15
rsi_window	12
rsi_overbought	73
rsi_oversold	30
macd_short_window	5
macd_long_window	48
macd_signal_window	6
stop_loss_pct	1.712052785962038
take_profit_pct	2.197307888330272

Metric	Value
total_trades	122
profitable_trades	68
win_rate	0.557
total_return	24143.31
sharpe_ratio	2.992
sortino_ratio	5.367
max_drawdown	0.711
win_loss_ratio	1.259

Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	PROFIT/LOSS	Size	CAPITAL
24/01/02 23:00	44946.91	LONG Δ	24/01/03 03:00	45262.69	702.56	2.22	100702.56
24/01/03 11:00	43702.88	SHORT ▽	24/01/03 15:00	42742.59	2212.75	2.3	102915.31

24/01/04 19:00	43956.48	LONG Δ	24/01/04 23:00	44151.1	455.66	2.34	103370.97
24/01/05 15:00	43500.01	SHORT ∇	24/01/05 19:00	43600.0	-237.61	2.38	103133.36
24/01/05 23:00	44145.11	LONG Δ	24/01/06 03:00	43931.1	-499.98	2.34	102633.38
24/01/06 07:00	43653.2	SHORT ∇	24/01/06 11:00	43671.96	-44.11	2.35	102589.28
24/01/06 19:00	43906.36	LONG Δ	24/01/06 23:00	43968.32	144.77	2.34	102734.05
24/01/08 03:00	43518.2	SHORT ∇	24/01/08 07:00	44263.25	-1758.86	2.36	100975.19
24/01/08 11:00	44635.99	LONG Δ	24/01/08 15:00	44963.04	739.85	2.26	101715.04
24/01/11 11:00	47060.0	LONG Δ	24/01/11 15:00	48094.05	2234.99	2.16	103950.03
24/01/12 15:00	44462.01	SHORT ∇	24/01/12 19:00	43485.04	2284.1	2.34	106234.13
24/01/14 23:00	41732.35	SHORT ∇	24/01/15 03:00	42446.83	-1818.78	2.55	104415.35
24/01/17 15:00	42482.79	SHORT ∇	24/01/17 19:00	42611.11	-315.39	2.46	104099.96
24/01/18 19:00	41022.32	SHORT ∇	24/01/18 23:00	41327.5	-774.44	2.54	103325.52
24/01/22 03:00	41197.04	SHORT ∇	24/01/22 07:00	41043.7	384.59	2.51	103710.11
24/01/28 19:00	41785.92	SHORT ∇	24/01/28 23:00	42031.06	-608.42	2.48	103101.69
24/01/30 03:00	43519.71	LONG Δ	24/01/30 07:00	43358.25	-382.51	2.37	102719.18
24/01/30 23:00	42941.1	SHORT ∇	24/01/31 03:00	42930.07	26.38	2.39	102745.56
24/01/31 19:00	43334.64	SHORT ∇	24/01/31 23:00	42382.44	2257.64	2.37	105003.2
24/02/03 07:00	43053.05	SHORT ∇	24/02/03 11:00	42995.04	141.48	2.44	105144.68
24/02/05 15:00	42644.03	SHORT ∇	24/02/05 19:00	42765.36	-299.16	2.47	104845.52
24/02/07 03:00	42800.0	SHORT ∇	24/02/07 07:00	42918.03	-289.13	2.45	104556.39
24/02/07 19:00	43615.47	LONG Δ	24/02/07 23:00	44349.6	1759.88	2.4	106316.27
24/02/10 23:00	47751.09	LONG Δ	24/02/11 03:00	48519.61	1711.09	2.23	108027.36
24/02/12 15:00	49917.8	LONG Δ	24/02/12 19:00	49532.03	-834.85	2.16	107192.51
24/02/14 11:00	51555.12	LONG Δ	24/02/14 15:00	51590.0	72.52	2.08	107265.03
24/02/19 07:00	52394.04	LONG Δ	24/02/19 11:00	52336.22	-118.37	2.05	107146.66
24/02/24 15:00	51099.34	LONG Δ	24/02/24 19:00	51557.07	959.78	2.1	108106.44

24/02/26 15:00	52842.32	LONG Δ	24/02/26 19:00	54003.43	2375.43	2.05	110481.87
24/03/04 03:00	63458.72	LONG Δ	24/03/04 07:00	64066.62	1058.36	1.74	111540.23
24/03/06 11:00	67301.31	LONG Δ	24/03/06 15:00	66149.08	-1909.63	1.66	109630.6
24/03/07 15:00	67260.01	LONG Δ	24/03/07 19:00	67498.02	387.94	1.63	110018.54
24/03/08 19:00	68863.99	LONG Δ	24/03/08 23:00	68124.19	-1181.92	1.6	108836.62
24/03/10 07:00	69347.16	LONG Δ	24/03/10 11:00	69568.46	347.32	1.57	109183.94
24/03/11 07:00	71019.99	LONG Δ	24/03/11 11:00	71487.2	718.27	1.54	109902.22
24/03/13 11:00	73065.41	LONG Δ	24/03/13 15:00	71814.49	-1881.58	1.5	108020.63
24/03/13 19:00	73349.24	LONG Δ	24/03/13 23:00	73072.41	-407.68	1.47	107612.95
24/03/17 15:00	67965.5	LONG Δ	24/03/17 19:00	68536.73	904.46	1.58	108517.4
24/03/20 15:00	63600.37	LONG Δ	24/03/20 19:00	62511.5	-1857.88	1.71	106659.53
24/03/23 11:00	64629.62	LONG Δ	24/03/23 15:00	65104.05	782.96	1.65	107442.49
24/03/24 07:00	64583.43	LONG Δ	24/03/24 11:00	65334.01	1248.68	1.66	108691.17
24/03/28 11:00	70647.18	LONG Δ	24/03/28 15:00	71290.39	989.58	1.54	109680.76
24/03/31 11:00	70369.99	LONG Δ	24/03/31 15:00	70381.13	17.36	1.56	109698.12
24/04/04 03:00	65620.01	LONG Δ	24/04/04 07:00	66091.6	788.37	1.67	110486.48
24/04/10 23:00	70631.08	LONG Δ	24/04/11 03:00	70851.67	345.06	1.56	110831.55
24/04/12 03:00	70977.27	LONG Δ	24/04/12 07:00	70764.01	-333.01	1.56	110498.54
24/04/14 23:00	65661.84	LONG Δ	24/04/15 03:00	65138.19	-881.22	1.68	109617.32
24/04/16 23:00	63793.39	LONG Δ	24/04/17 03:00	63842.02	83.56	1.72	109700.88
24/04/18 11:00	62597.92	LONG Δ	24/04/18 15:00	63973.39	2410.47	1.75	112111.35
24/04/23 15:00	66419.56	LONG Δ	24/04/23 19:00	66484.43	109.5	1.69	112220.84
24/04/27 23:00	63461.98	LONG Δ	24/04/28 03:00	64021.62	989.62	1.77	113210.46
24/04/29 19:00	62987.37	LONG Δ	24/04/29 23:00	63866.0	1579.21	1.8	114789.67
24/05/01 15:00	56886.0	SHORT ∇	24/05/01 19:00	57859.92	-1965.26	2.02	112824.41
24/05/02 11:00	58559.66	LONG Δ	24/05/02 15:00	59264.15	1357.31	1.93	114181.72

24/05/06 07:00	64540.75	LONG Δ	24/05/06 11:00	64203.56	-596.54	1.77	113585.19
24/05/09 19:00	62454.92	LONG Δ	24/05/09 23:00	63074.01	1125.92	1.82	114711.11
24/05/12 15:00	61419.0	LONG Δ	24/05/12 19:00	61406.1	-24.09	1.87	114687.02
24/05/15 11:00	62467.18	LONG Δ	24/05/15 15:00	63839.78	2520.03	1.84	117207.04
24/05/17 07:00	66386.94	LONG Δ	24/05/17 11:00	66218.0	-298.27	1.77	116908.78
24/05/20 19:00	69999.99	LONG Δ	24/05/20 23:00	71446.62	2416.05	1.67	119324.83
24/05/24 19:00	69115.98	LONG Δ	24/05/24 23:00	68549.99	-977.15	1.73	118347.68
24/05/27 15:00	70373.85	LONG Δ	24/05/27 19:00	69169.01	-2026.17	1.68	116321.51
24/05/30 15:00	68530.76	LONG Δ	24/05/30 19:00	68653.02	207.52	1.7	116529.03
24/06/01 19:00	67753.76	LONG Δ	24/06/01 23:00	67766.85	22.51	1.72	116551.54
24/06/07 11:00	71699.99	LONG Δ	24/06/07 15:00	71111.54	-956.55	1.63	115594.99
24/06/09 19:00	69710.26	LONG Δ	24/06/09 23:00	69648.14	-103.01	1.66	115491.98
24/06/10 15:00	70066.12	LONG Δ	24/06/10 19:00	69490.8	-948.32	1.65	114543.66
24/06/12 11:00	67778.43	LONG Δ	24/06/12 15:00	69267.73	2516.88	1.69	117060.54
24/06/14 11:00	67036.0	LONG Δ	24/06/14 15:00	66392.0	-1124.57	1.75	115935.96
24/06/15 11:00	66319.95	LONG Δ	24/06/15 15:00	66316.02	-6.87	1.75	115929.09
24/06/17 19:00	66691.99	LONG Δ	24/06/17 23:00	66504.33	-326.2	1.74	115602.89
24/06/19 07:00	65326.89	LONG Δ	24/06/19 11:00	65210.0	-206.85	1.77	115396.04
24/06/19 23:00	64974.37	LONG Δ	24/06/20 03:00	65189.99	382.95	1.78	115778.99
24/06/22 03:00	64327.45	LONG Δ	24/06/22 07:00	64520.0	346.56	1.8	116125.54
24/06/22 15:00	64307.08	LONG Δ	24/06/22 19:00	64295.01	-21.8	1.81	116103.75
24/06/25 15:00	61810.0	LONG Δ	24/06/25 19:00	61975.46	310.8	1.88	116414.55
24/06/27 03:00	61037.31	LONG Δ	24/06/27 07:00	60794.01	-464.04	1.91	115950.51
24/06/27 11:00	61196.02	LONG Δ	24/06/27 15:00	61576.0	719.96	1.89	116670.47
24/06/29 07:00	61052.3	LONG Δ	24/06/29 11:00	61102.33	95.61	1.91	116766.08
24/07/04 03:00	59102.0	SHORT ∇	24/07/04 07:00	58219.99	1742.56	1.98	118508.64

24/07/07 23:00	55857.81	SHORT ▽	24/07/08 03:00	54630.44	2604.0	2.12	121112.64
24/07/08 15:00	55761.52	SHORT ▽	24/07/08 19:00	56477.31	-1554.68	2.17	119557.96
24/07/10 23:00	57725.85	SHORT ▽	24/07/11 03:00	57568.0	326.93	2.07	119884.89
24/07/11 19:00	57378.01	SHORT ▽	24/07/11 23:00	57339.89	79.65	2.09	119964.54
24/07/13 23:00	59204.02	LONG Δ	24/07/14 03:00	59466.15	531.15	2.03	120495.69
24/07/19 15:00	65836.77	LONG Δ	24/07/19 19:00	67283.41	2647.66	1.83	123143.35
24/07/21 23:00	68165.34	LONG Δ	24/07/22 03:00	67880.01	-515.46	1.81	122627.89
24/07/25 23:00	65799.95	LONG Δ	24/07/26 03:00	67245.78	2694.51	1.86	125322.4
24/07/29 03:00	69347.67	LONG Δ	24/07/29 07:00	69528.01	325.9	1.81	125648.31
24/08/01 23:00	65354.02	LONG Δ	24/08/02 03:00	64235.12	-2151.17	1.92	123497.14
24/08/04 15:00	59086.01	SHORT ▽	24/08/04 19:00	57787.71	2713.61	2.09	126210.75
24/08/08 15:00	59428.03	LONG Δ	24/08/08 19:00	59414.51	-28.71	2.12	126182.04
24/08/11 23:00	58712.59	SHORT ▽	24/08/12 03:00	58509.5	436.47	2.15	126618.51
24/08/12 19:00	59043.98	SHORT ▽	24/08/12 23:00	59346.64	-649.05	2.14	125969.46
24/08/13 19:00	60820.15	LONG Δ	24/08/13 23:00	60587.15	-482.58	2.07	125486.88
24/08/14 19:00	58891.13	SHORT ▽	24/08/14 23:00	58683.39	442.66	2.13	125929.54
24/08/15 19:00	57047.46	SHORT ▽	24/08/15 23:00	57541.06	-1089.6	2.21	124839.94
24/08/16 19:00	59683.39	LONG Δ	24/08/16 23:00	58874.6	-1691.75	2.09	123148.19
24/08/17 15:00	59388.11	LONG Δ	24/08/17 19:00	59473.19	176.42	2.07	123324.61
24/08/18 07:00	59573.39	LONG Δ	24/08/18 11:00	60024.01	932.84	2.07	124257.46
24/08/18 23:00	58427.35	SHORT ▽	24/08/19 03:00	58736.85	-658.21	2.13	123599.24
24/08/19 23:00	59438.5	LONG Δ	24/08/20 03:00	60744.55	2715.86	2.08	126315.1
24/08/20 23:00	59013.8	SHORT ▽	24/08/21 03:00	59320.0	-655.4	2.14	125659.7
24/08/21 19:00	61570.0	LONG Δ	24/08/21 23:00	61156.03	-844.88	2.04	124814.82
24/08/23 07:00	61069.27	LONG Δ	24/08/23 11:00	60741.68	-669.54	2.04	124145.28
24/08/28 07:00	58600.98	SHORT ▽	24/08/28 11:00	59604.26	-2125.43	2.12	122019.85

24/08/28 15:00	59000.0	SHORT ▽	24/08/28 19:00	58898.85	209.19	2.07	122229.04
24/08/29 11:00	60067.06	LONG Δ	24/08/29 15:00	60779.99	1450.72	2.03	123679.76
24/08/30 03:00	59032.01	SHORT ▽	24/08/30 07:00	59271.1	-500.92	2.1	123178.84
24/08/30 15:00	58094.99	SHORT ▽	24/08/30 19:00	59089.61	-2108.89	2.12	121069.95
24/09/01 07:00	58478.64	SHORT ▽	24/09/01 11:00	58240.52	492.99	2.07	121562.94
24/09/03 19:00	58046.0	SHORT ▽	24/09/03 23:00	57487.73	1169.16	2.09	122732.1
24/09/05 07:00	57155.1	SHORT ▽	24/09/05 11:00	56698.01	981.53	2.15	123713.63
24/09/11 11:00	56797.99	SHORT ▽	24/09/11 15:00	55549.96	2718.37	2.18	126432.0
24/09/13 11:00	57871.1	SHORT ▽	24/09/13 15:00	58861.88	-2164.58	2.18	124267.42
24/09/13 15:00	59667.38	LONG Δ	24/09/13 19:00	59743.99	159.55	2.08	124426.97
24/09/15 23:00	59132.0	SHORT ▽	24/09/16 03:00	58575.09	1171.86	2.1	125598.83
24/09/17 15:00	61135.5	LONG Δ	24/09/17 19:00	60088.83	-2150.32	2.05	123448.51
24/09/18 23:00	61759.99	LONG Δ	24/09/19 03:00	62117.99	715.59	2.0	124164.1
24/09/23 03:00	64354.0	LONG Δ	24/09/23 07:00	63548.82	-1553.51	1.93	122610.59
24/09/24 19:00	64292.34	LONG Δ	24/09/24 23:00	64262.7	-56.53	1.91	122554.07
24/09/26 11:00	64393.99	LONG Δ	24/09/26 15:00	65229.03	1589.24	1.9	124143.31