

Trading System Optimization Report

Strategy: VWAP_RSI_MACDStrategy

Parameter	Value
vwap_window	30
rsi_window	15
rsi_overbought	70
rsi_oversold	29
macd_short_window	5
macd_long_window	35
macd_signal_window	8
stop_loss_pct	1.6615164592301803
take_profit_pct	4.0
Metric	Value
total_trades	120
profitable_trades	68
win_rate	0.567
total_return	38754.97
sharpe_ratio	4.206
sortino_ratio	9.022
max_drawdown	0.531
win_loss_ratio	1.308

Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	PROFIT/LOSS	Size	CAPITAL
24/01/03 11:00	43702.88	SHORT ▼	24/01/03 15:00	41954.76	4000.0	2.29	104000.0
24/01/04 19:00	43956.48	LONG △	24/01/04 23:00	44151.1	460.47	2.37	104460.47

24/01/05 15:00	43500.01	SHORT ▽	24/01/05 19:00	43600.0	-240.11	2.4	104220.35
24/01/05 23:00	44145.11	LONG Δ	24/01/06 03:00	43931.1	-505.25	2.36	103715.1
24/01/06 07:00	43653.2	SHORT ▽	24/01/06 11:00	43671.96	-44.57	2.38	103670.53
24/01/06 19:00	43906.36	LONG Δ	24/01/06 23:00	43968.32	146.3	2.36	103816.83
24/01/08 03:00	43518.2	SHORT ▽	24/01/08 07:00	44241.26	-1724.93	2.39	102091.9
24/01/08 11:00	44635.99	LONG Δ	24/01/08 15:00	44963.04	748.03	2.29	102839.93
24/01/11 11:00	47060.0	LONG Δ	24/01/11 15:00	48942.4	4113.6	2.19	106953.53
24/01/12 15:00	44462.01	SHORT ▽	24/01/12 19:00	43472.55	2380.15	2.41	109333.68
24/01/14 23:00	41732.35	SHORT ▽	24/01/15 03:00	42425.74	-1816.6	2.62	107517.08
24/01/18 19:00	41022.32	SHORT ▽	24/01/18 23:00	41327.5	-799.86	2.62	106717.22
24/01/22 03:00	41197.04	SHORT ▽	24/01/22 07:00	41043.7	397.21	2.59	107114.43
24/01/28 23:00	42031.06	SHORT ▽	24/01/29 03:00	42331.2	-764.89	2.55	106349.54
24/01/30 03:00	43519.71	LONG Δ	24/01/30 07:00	43358.25	-394.56	2.44	105954.98
24/01/30 23:00	42941.1	SHORT ▽	24/01/31 03:00	42930.07	27.22	2.47	105982.19
24/01/31 19:00	43334.64	SHORT ▽	24/01/31 23:00	42580.0	1845.6	2.45	107827.79
24/02/03 07:00	43053.05	SHORT ▽	24/02/03 11:00	42995.04	145.29	2.5	107973.08
24/02/03 19:00	43061.09	SHORT ▽	24/02/03 23:00	43011.09	125.37	2.51	108098.45
24/02/04 03:00	43027.16	SHORT ▽	24/02/04 07:00	42845.03	457.57	2.51	108556.02
24/02/05 15:00	42644.03	SHORT ▽	24/02/05 19:00	42765.36	-308.86	2.55	108247.16
24/02/07 03:00	42800.0	SHORT ▽	24/02/07 07:00	42918.03	-298.51	2.53	107948.65
24/02/07 19:00	43615.47	LONG Δ	24/02/07 23:00	44349.6	1816.98	2.48	109765.63
24/02/11 03:00	48519.61	LONG Δ	24/02/11 07:00	48179.52	-769.38	2.26	108996.24
24/02/12 15:00	49917.8	LONG Δ	24/02/12 19:00	49532.03	-842.33	2.18	108153.91
24/02/14 11:00	51555.12	LONG Δ	24/02/14 15:00	51590.0	73.17	2.1	108227.08
24/02/19 07:00	52394.04	LONG Δ	24/02/19 11:00	52336.22	-119.44	2.07	108107.65
24/02/24 15:00	51099.34	LONG Δ	24/02/24 19:00	51557.07	968.39	2.12	109076.04

24/02/26 15:00	52842.32	LONG Δ	24/02/26 19:00	54487.11	3395.14	2.06	112471.18
24/03/04 03:00	63458.72	LONG Δ	24/03/04 07:00	64066.62	1077.41	1.77	113548.59
24/03/06 15:00	66481.12	LONG Δ	24/03/06 19:00	66739.48	441.27	1.71	113989.86
24/03/07 15:00	67260.01	LONG Δ	24/03/07 19:00	67498.02	403.37	1.69	114393.24
24/03/08 19:00	68863.99	LONG Δ	24/03/08 23:00	68124.19	-1228.92	1.66	113164.32
24/03/10 07:00	69347.16	LONG Δ	24/03/10 11:00	69568.46	361.13	1.63	113525.45
24/03/11 07:00	71019.99	LONG Δ	24/03/11 11:00	71487.2	746.84	1.6	114272.28
24/03/13 11:00	73065.41	LONG Δ	24/03/13 15:00	71851.42	-1898.65	1.56	112373.63
24/03/13 19:00	73349.24	LONG Δ	24/03/13 23:00	73072.41	-424.11	1.53	111949.52
24/03/17 15:00	67965.5	LONG Δ	24/03/17 19:00	68536.73	940.9	1.65	112890.42
24/03/20 19:00	65784.46	LONG Δ	24/03/20 23:00	67840.51	3528.32	1.72	116418.74
24/03/23 11:00	64629.62	LONG Δ	24/03/23 15:00	65104.05	854.6	1.8	117273.34
24/03/28 15:00	71290.39	LONG Δ	24/03/28 19:00	70798.26	-809.56	1.65	116463.78
24/03/31 11:00	70369.99	LONG Δ	24/03/31 15:00	70381.13	18.44	1.66	116482.21
24/04/03 23:00	65963.28	LONG Δ	24/04/04 03:00	65620.01	-606.17	1.77	115876.05
24/04/04 11:00	66353.67	LONG Δ	24/04/04 15:00	67647.99	2260.32	1.75	118136.37
24/04/10 23:00	70631.08	LONG Δ	24/04/11 03:00	70851.67	368.96	1.67	118505.32
24/04/12 03:00	70977.27	LONG Δ	24/04/12 07:00	70764.01	-356.06	1.67	118149.26
24/04/15 03:00	65138.19	LONG Δ	24/04/15 07:00	66263.84	2041.73	1.81	120190.99
24/04/16 23:00	63793.39	LONG Δ	24/04/17 03:00	63842.02	91.62	1.88	120282.61
24/04/18 11:00	62597.92	LONG Δ	24/04/18 15:00	63498.7	1730.86	1.92	122013.47
24/04/23 19:00	66484.43	LONG Δ	24/04/23 23:00	66414.0	-129.25	1.84	121884.22
24/04/27 23:00	63461.98	LONG Δ	24/04/28 03:00	64021.62	1074.84	1.92	122959.06
24/04/29 19:00	62987.37	LONG Δ	24/04/29 23:00	63866.0	1715.19	1.95	124674.25
24/05/01 15:00	56886.0	SHORT ∇	24/05/01 19:00	57831.17	-2071.48	2.19	122602.77
24/05/02 11:00	58559.66	LONG Δ	24/05/02 15:00	59264.15	1474.95	2.09	124077.71

24/05/06 07:00	64540.75	LONG Δ	24/05/06 11:00	64203.56	-648.24	1.92	123429.48
24/05/09 19:00	62454.92	LONG Δ	24/05/09 23:00	63074.01	1223.51	1.98	124652.98
24/05/12 11:00	61146.0	LONG Δ	24/05/12 15:00	61419.0	556.54	2.04	125209.52
24/05/15 11:00	62467.18	LONG Δ	24/05/15 15:00	64965.87	5008.38	2.0	130217.9
24/05/17 07:00	66386.94	LONG Δ	24/05/17 11:00	66218.0	-331.38	1.96	129886.53
24/05/20 19:00	69999.99	LONG Δ	24/05/20 23:00	71446.62	2684.25	1.86	132570.78
24/05/24 23:00	68549.99	LONG Δ	24/05/25 03:00	68757.85	401.99	1.93	132972.77
24/05/27 15:00	70373.85	LONG Δ	24/05/27 19:00	69204.58	-2209.36	1.89	130763.4
24/05/30 15:00	68530.76	LONG Δ	24/05/30 19:00	68653.02	233.28	1.91	130996.69
24/06/01 19:00	67753.76	LONG Δ	24/06/01 23:00	67766.85	25.31	1.93	131022.0
24/06/09 19:00	69710.26	LONG Δ	24/06/09 23:00	69648.14	-116.76	1.88	130905.24
24/06/10 07:00	69303.99	LONG Δ	24/06/10 11:00	69473.89	320.92	1.89	131226.16
24/06/12 11:00	67778.43	LONG Δ	24/06/12 15:00	69734.0	3786.19	1.94	135012.35
24/06/14 11:00	67036.0	LONG Δ	24/06/14 15:00	66392.0	-1297.03	2.01	133715.31
24/06/15 11:00	66319.95	LONG Δ	24/06/15 15:00	66316.02	-7.92	2.02	133707.39
24/06/17 19:00	66691.99	LONG Δ	24/06/17 23:00	66504.33	-376.23	2.0	133331.16
24/06/19 07:00	65326.89	LONG Δ	24/06/19 11:00	65210.0	-238.57	2.04	133092.59
24/06/22 07:00	64520.0	LONG Δ	24/06/22 11:00	64265.26	-525.48	2.06	132567.11
24/06/23 03:00	64416.14	LONG Δ	24/06/23 07:00	64415.27	-1.79	2.06	132565.32
24/06/25 15:00	61810.0	LONG Δ	24/06/25 19:00	61975.46	354.87	2.14	132920.18
24/06/29 07:00	61052.3	LONG Δ	24/06/29 11:00	61102.33	108.92	2.18	133029.11
24/07/04 03:00	59102.0	SHORT ▽	24/07/04 07:00	58219.99	1985.26	2.25	135014.37
24/07/07 23:00	55857.81	SHORT ▽	24/07/08 03:00	55160.01	1686.66	2.42	136701.03
24/07/08 15:00	55761.52	SHORT ▽	24/07/08 19:00	56477.31	-1754.78	2.45	134946.25
24/07/11 03:00	57568.0	SHORT ▽	24/07/11 07:00	58191.5	-1461.56	2.34	133484.69
24/07/11 15:00	57402.01	SHORT ▽	24/07/11 19:00	57378.01	55.81	2.33	133540.5

24/07/13 23:00	59204.02	LONG Δ	24/07/14 03:00	59466.15	591.26	2.26	134131.76
24/07/19 15:00	65836.77	LONG Δ	24/07/19 19:00	67157.26	2690.28	2.04	136822.04
24/07/21 23:00	68165.34	LONG Δ	24/07/22 03:00	67880.01	-572.72	2.01	136249.33
24/07/25 23:00	65799.95	LONG Δ	24/07/26 03:00	67042.01	2571.88	2.07	138821.21
24/07/29 03:00	69347.67	LONG Δ	24/07/29 07:00	69528.01	361.01	2.0	139182.22
24/08/02 03:00	64609.18	LONG Δ	24/08/02 07:00	64164.07	-958.86	2.15	138223.35
24/08/04 15:00	59086.01	SHORT ∇	24/08/04 19:00	59257.66	-401.55	2.34	137821.8
24/08/08 15:00	59428.03	LONG Δ	24/08/08 19:00	59414.51	-31.35	2.32	137790.45
24/08/11 23:00	58712.59	SHORT ∇	24/08/12 03:00	58509.5	476.62	2.35	138267.07
24/08/12 19:00	59043.98	SHORT ∇	24/08/12 23:00	59346.64	-708.76	2.34	137558.31
24/08/13 19:00	60820.15	LONG Δ	24/08/13 23:00	60587.15	-526.98	2.26	137031.33
24/08/14 19:00	58891.13	SHORT ∇	24/08/14 23:00	58683.39	483.38	2.33	137514.71
24/08/15 19:00	57047.46	SHORT ∇	24/08/15 23:00	57541.06	-1189.84	2.41	136324.88
24/08/16 19:00	59683.39	LONG Δ	24/08/16 23:00	58874.6	-1847.38	2.28	134477.49
24/08/17 15:00	59388.11	LONG Δ	24/08/17 19:00	59473.19	192.65	2.26	134670.14
24/08/18 07:00	59573.39	LONG Δ	24/08/18 11:00	60024.01	1018.66	2.26	135688.8
24/08/18 23:00	58427.35	SHORT ∇	24/08/19 03:00	58736.85	-718.77	2.32	134970.04
24/08/19 23:00	59438.5	LONG Δ	24/08/20 03:00	60619.18	2681.03	2.27	137651.07
24/08/20 19:00	59511.99	LONG Δ	24/08/20 23:00	59013.8	-1152.31	2.31	136498.76
24/08/20 23:00	59013.8	SHORT ∇	24/08/21 03:00	59320.0	-708.24	2.31	135790.52
24/08/21 19:00	61570.0	LONG Δ	24/08/21 23:00	61156.03	-913.0	2.21	134877.52
24/08/23 07:00	61069.27	LONG Δ	24/08/23 11:00	60741.68	-723.51	2.21	134154.0
24/08/23 15:00	61533.05	LONG Δ	24/08/23 19:00	63628.84	4569.23	2.18	138723.23
24/08/28 07:00	58600.98	SHORT ∇	24/08/28 11:00	59574.64	-2304.91	2.37	136418.32
24/08/28 15:00	59000.0	SHORT ∇	24/08/28 19:00	58898.85	233.88	2.31	136652.2
24/08/29 11:00	60067.06	LONG Δ	24/08/29 15:00	60779.99	1621.91	2.27	138274.11

24/08/30 15:00	58094.99	SHORT ▽	24/08/30 19:00	59060.25	-2297.45	2.38	135976.67
24/09/01 11:00	58240.52	SHORT ▽	24/09/01 15:00	58217.0	54.91	2.33	136031.58
24/09/01 23:00	57301.86	SHORT ▽	24/09/02 03:00	57742.01	-1044.89	2.37	134986.69
24/09/03 19:00	58046.0	SHORT ▽	24/09/03 23:00	57487.73	1298.26	2.33	136284.95
24/09/05 11:00	56698.01	SHORT ▽	24/09/05 15:00	55976.01	1735.47	2.4	138020.42
24/09/11 11:00	56797.99	SHORT ▽	24/09/11 15:00	56701.23	235.13	2.43	138255.55
24/09/13 07:00	58109.31	SHORT ▽	24/09/13 11:00	57871.1	566.76	2.38	138822.31
24/09/13 15:00	59667.38	LONG Δ	24/09/13 19:00	59743.99	178.24	2.33	139000.55
24/09/15 23:00	59132.0	SHORT ▽	24/09/16 03:00	58575.09	1309.12	2.35	140309.67
24/09/17 15:00	61135.5	LONG Δ	24/09/17 19:00	60119.72	-2331.27	2.3	137978.4
24/09/18 23:00	61759.99	LONG Δ	24/09/19 03:00	62117.99	799.81	2.23	138778.21
24/09/23 03:00	64354.0	LONG Δ	24/09/23 07:00	63548.82	-1736.36	2.16	137041.85
24/09/24 19:00	64292.34	LONG Δ	24/09/24 23:00	64262.7	-63.18	2.13	136978.67
24/09/26 11:00	64393.99	LONG Δ	24/09/26 15:00	65229.03	1776.29	2.13	138754.97