

Trading System Optimization Report

Strategy: VWAP_RSI_ZeroLagMACDStrategy

Parameter	Value
vwap_window	7
rsi_window	7
rsi_overbought	68
rsi_oversold	21
macd_fast_length	8
macd_slow_length	26
macd_signal_length	3
stop_loss_pct	2.0201519909539503
take_profit_pct	5.8080169157370305
Metric	Value
total_trades	8
profitable_trades	7
win_rate	0.875
total_return	6466.51
sharpe_ratio	19.134
sortino_ratio	0
max_drawdown	0.017
win_loss_ratio	7.0

Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	PROFIT/LOSS	Size	CAPITAL
24/01/10 15:00	45546.4	LONG Δ	24/01/10 19:00	46489.18	2049.28	2.17	102049.28
24/01/16 19:00	43166.11	SHORT ▽	24/01/16 23:00	43137.95	65.91	2.34	102115.19

24/03/20 03:00	61860.81	LONG Δ	24/03/20 07:00	62957.85	1792.85	1.63	103908.04
24/07/07 03:00	57963.45	SHORT ∇	24/07/07 07:00	57369.99	1053.25	1.77	104961.29
24/07/23 23:00	65936.01	LONG Δ	24/07/24 03:00	66052.71	183.92	1.58	105145.21
24/08/06 19:00	56765.48	SHORT ∇	24/08/06 23:00	56022.01	1363.37	1.83	106508.58
24/08/27 03:00	62970.0	LONG Δ	24/08/27 07:00	62902.31	-113.35	1.67	106395.23
24/09/03 07:00	59112.0	SHORT ∇	24/09/03 11:00	59072.0	71.28	1.78	106466.51