

Trading System Optimization Report

Strategy: VWAP_RSI_ZeroLagMACDStrategy

Parameter	Value
vwap_window	9
rsi_window	7
rsi_overbought	65
rsi_oversold	35
macd_fast_length	11
macd_slow_length	23
macd_signal_length	3
stop_loss_pct	1.031778561403867
take_profit_pct	5.419387584358992

Metric	Value
total_trades	8
profitable_trades	6
win_rate	0.75
total_return	6169.48
sharpe_ratio	8.057
sortino_ratio	65.178
max_drawdown	0.132
win_loss_ratio	3.0

Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	PROFIT/LOSS	Size	CAPITAL
24/01/09 03:00	0.57	SHORT ▽	24/01/09 07:00	0.57	209.53	174611.49	100209.53
24/02/17 19:00	0.55	LONG △	24/02/17 23:00	0.55	91.25	182497.79	100300.78

24/02/24 19:00	0.55	SHORT ▽	24/02/24 23:00	0.55	202.03	183667.43	100502.82
24/03/06 03:00	0.58	LONG Δ	24/03/06 07:00	0.62	5446.64	172211.82	105949.45
24/04/05 03:00	0.59	SHORT ▽	24/04/05 07:00	0.58	1099.32	180216.8	107048.78
24/07/18 19:00	0.57	LONG Δ	24/07/18 23:00	0.57	56.4	188002.77	107105.18
24/09/07 23:00	0.52	SHORT ▽	24/09/08 03:00	0.53	-693.9	204087.61	106411.28
24/09/16 07:00	0.57	LONG Δ	24/09/16 11:00	0.57	-241.8	186001.19	106169.48