

Trading System Optimization Report

Strategy: VWAP_RSI_ZeroLagMACDStrategy

Parameter	Value
vwap_window	30
rsi_window	8
rsi_overbought	67
rsi_oversold	35
macd_fast_length	9
macd_slow_length	16
macd_signal_length	3
stop_loss_pct	1.0
take_profit_pct	5.297370890444706

Metric	Value
total_trades	58
profitable_trades	35
win_rate	0.603
total_return	17477.02
sharpe_ratio	4.59
sortino_ratio	12.708
max_drawdown	0.405
win_loss_ratio	1.522

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	2069.93	2.2	102069.93
24/01/26 23:00	41823.51	SHORT ▽	24/01/27 03:00	41815.01	20.74	2.44	102090.68

24/01/28 15:00	42258.01	SHORT ▽	24/01/28 19:00	41785.92	1140.52	2.42	103231.19
24/02/06 23:00	43098.95	SHORT ▽	24/02/07 03:00	42800.0	716.05	2.4	103947.24
24/02/17 19:00	51394.43	LONG Δ	24/02/17 23:00	51642.64	502.01	2.02	104449.26
24/02/21 19:00	51058.0	LONG Δ	24/02/21 23:00	51849.39	1618.95	2.05	106068.2
24/02/24 03:00	50849.97	LONG Δ	24/02/24 07:00	51068.7	456.25	2.09	106524.45
24/03/06 03:00	63263.21	LONG Δ	24/03/06 07:00	66614.5	5643.0	1.68	112167.45
24/03/15 07:00	68448.29	LONG Δ	24/03/15 11:00	67763.81	-1121.67	1.64	111045.77
24/03/17 03:00	66538.99	LONG Δ	24/03/17 07:00	65873.6	-1110.46	1.67	109935.32
24/03/19 15:00	64051.85	LONG Δ	24/03/19 19:00	64391.99	583.8	1.72	110519.12
24/03/20 03:00	61860.81	LONG Δ	24/03/20 07:00	61242.2	-1105.19	1.79	109413.92
24/03/22 07:00	66178.01	LONG Δ	24/03/22 11:00	65516.23	-1094.14	1.65	108319.78
24/03/22 19:00	63866.93	LONG Δ	24/03/22 23:00	63228.26	-1083.2	1.7	107236.59
24/04/02 15:00	64890.0	LONG Δ	24/04/02 19:00	65914.9	1693.74	1.65	108930.33
24/04/09 23:00	69146.0	LONG Δ	24/04/10 03:00	69150.18	6.59	1.58	108936.91
24/04/13 03:00	67160.55	LONG Δ	24/04/13 07:00	67446.52	463.85	1.62	109400.77
24/04/14 07:00	64464.3	LONG Δ	24/04/14 11:00	64166.05	-506.15	1.7	108894.61
24/04/16 07:00	63516.19	LONG Δ	24/04/16 11:00	62881.03	-1088.95	1.71	107805.67
24/04/16 19:00	62721.43	LONG Δ	24/04/16 23:00	63793.39	1842.49	1.72	109648.15
24/04/24 23:00	64289.59	LONG Δ	24/04/25 03:00	64282.01	-12.93	1.71	109635.23
24/04/27 15:00	62951.75	LONG Δ	24/04/27 19:00	63352.11	697.26	1.74	110332.48
24/04/29 11:00	62256.0	LONG Δ	24/04/29 15:00	63039.07	1387.79	1.77	111720.27
24/04/30 23:00	60672.0	LONG Δ	24/05/01 03:00	60065.28	-1117.2	1.84	110603.07
24/05/01 11:00	57898.47	LONG Δ	24/05/01 15:00	57319.49	-1106.03	1.91	109497.04
24/05/09 03:00	61680.4	LONG Δ	24/05/09 07:00	61253.16	-758.45	1.78	108738.59
24/05/11 03:00	60731.9	LONG Δ	24/05/11 07:00	61018.52	513.18	1.79	109251.77
24/05/14 19:00	61596.52	LONG Δ	24/05/14 23:00	61577.49	-33.75	1.77	109218.02

24/05/22 07:00	69715.0	LONG Δ	24/05/22 11:00	69736.13	33.1	1.57	109251.12
24/05/23 23:00	67969.65	LONG Δ	24/05/24 03:00	67891.83	-125.08	1.61	109126.04
24/05/31 23:00	67540.01	LONG Δ	24/06/01 03:00	67715.31	283.24	1.62	109409.27
24/06/06 23:00	70799.06	LONG Δ	24/06/07 03:00	70989.68	294.57	1.55	109703.85
24/06/11 19:00	67407.01	LONG Δ	24/06/11 23:00	67314.24	-150.98	1.63	109552.86
24/06/13 23:00	66773.01	LONG Δ	24/06/14 03:00	66744.0	-47.6	1.64	109505.27
24/06/21 15:00	63732.02	LONG Δ	24/06/21 19:00	64232.01	859.09	1.72	110364.36
24/06/24 23:00	60293.3	LONG Δ	24/06/25 03:00	61302.59	1847.46	1.83	112211.82
24/06/27 11:00	61196.02	LONG Δ	24/06/27 15:00	61576.0	696.75	1.83	112908.57
24/07/02 23:00	62135.47	LONG Δ	24/07/03 03:00	61514.12	-1129.09	1.82	111779.48
24/07/03 11:00	60386.01	LONG Δ	24/07/03 15:00	59782.15	-1117.79	1.85	110661.69
24/07/06 23:00	58230.13	SHORT ▽	24/07/07 03:00	57963.45	506.8	1.9	111168.49
24/07/09 15:00	57477.01	SHORT ▽	24/07/09 19:00	58051.78	-1111.68	1.93	110056.81
24/07/10 11:00	58492.0	SHORT ▽	24/07/10 15:00	57699.69	1490.79	1.88	111547.6
24/07/13 19:00	58624.38	SHORT ▽	24/07/13 23:00	59210.62	-1115.48	1.9	110432.12
24/07/25 11:00	64096.0	LONG Δ	24/07/25 15:00	64790.88	1197.22	1.72	111629.34
24/08/01 07:00	64328.59	LONG Δ	24/08/01 11:00	64674.25	599.82	1.74	112229.16
24/08/01 19:00	63422.01	LONG Δ	24/08/01 23:00	65354.02	3418.81	1.77	115647.98
24/08/03 07:00	61662.01	LONG Δ	24/08/03 11:00	61919.38	482.7	1.88	116130.68
24/08/03 23:00	60697.99	LONG Δ	24/08/04 03:00	60735.0	70.81	1.91	116201.49
24/08/23 03:00	60593.31	LONG Δ	24/08/23 07:00	61069.27	912.76	1.92	117114.25
24/08/27 03:00	62970.0	LONG Δ	24/08/27 07:00	62902.31	-125.89	1.86	116988.36
24/08/27 19:00	62102.01	LONG Δ	24/08/27 23:00	61480.99	-1169.88	1.88	115818.47
24/08/28 11:00	59935.0	LONG Δ	24/08/28 15:00	59335.65	-1158.18	1.93	114660.29
24/09/03 07:00	59112.0	SHORT ▽	24/09/03 11:00	59072.0	77.59	1.94	114737.88
24/09/10 03:00	56524.74	SHORT ▽	24/09/10 07:00	57089.99	-1147.38	2.03	113590.5

24/09/10 23:00	57635.99	SHORT ▽	24/09/11 03:00	56819.55	1609.06	1.97	115199.56
24/09/12 11:00	58057.99	SHORT ▽	24/09/12 15:00	57512.03	1083.3	1.98	116282.86
24/09/12 23:00	58132.32	SHORT ▽	24/09/13 03:00	57845.97	572.79	2.0	116855.65
24/09/26 03:00	63514.34	LONG Δ	24/09/26 07:00	63852.07	621.37	1.84	117477.02