

Trading System Optimization Report

Strategy: VWAP_RSI_MACDStrategy

Parameter	Value
vwap_window	5
rsi_window	10
rsi_overbought	81.64483351079615
rsi_oversold	16.33285030504381
macd_short_window	5
macd_long_window	50
macd_signal_window	6
stop_loss_pct	1.1720705475325397
take_profit_pct	1.4283505000154104

Metric	Value
total_trades	83
profitable_trades	47
win_rate	0.5662650602409639
total_return	28150.39742561351
sharpe_ratio	5.330808567236065
sortino_ratio	12.803603033804137
max_drawdown	1.5229336110328515
win_loss_ratio	1.3055555555555556

Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	PROFIT/LOSS	Size	CAPITAL
24/01/02 15:00	45184.82	LONG Δ	24/01/02 19:00	45039.49	-321.63	2.21	99678.37
24/01/03 11:00	43702.88	SHORT ∇	24/01/03 15:00	43000.01	1603.12	2.28	101281.48

24/01/04 19:00	43956.48	LONG Δ	24/01/04 23:00	44151.1	448.43	2.3	101729.91
24/01/05 15:00	43500.01	SHORT ▽	24/01/05 19:00	43600.0	-233.84	2.34	101496.08
24/01/05 23:00	44145.11	LONG Δ	24/01/06 03:00	43931.1	-492.04	2.3	101004.04
24/01/06 07:00	43653.2	SHORT ▽	24/01/06 11:00	43671.96	-43.41	2.31	100960.63
24/01/06 19:00	43906.36	LONG Δ	24/01/06 23:00	43968.32	142.47	2.3	101103.1
24/01/08 03:00	43518.2	SHORT ▽	24/01/08 07:00	43974.55	-1060.21	2.32	100042.89
24/01/08 11:00	44635.99	LONG Δ	24/01/08 15:00	44963.04	733.02	2.24	100775.91
24/01/11 11:00	47060.0	LONG Δ	24/01/11 15:00	46783.78	-591.51	2.14	100184.41
24/01/12 15:00	44462.01	SHORT ▽	24/01/12 19:00	43472.55	2229.51	2.25	102413.92
24/01/14 23:00	41732.35	SHORT ▽	24/01/15 03:00	42565.99	-2045.81	2.45	100368.11
24/01/17 15:00	42482.79	SHORT ▽	24/01/17 19:00	42611.11	-303.16	2.36	100064.94
24/01/18 19:00	41022.32	SHORT ▽	24/01/18 23:00	41327.5	-744.42	2.44	99320.53
24/01/22 03:00	41197.04	SHORT ▽	24/01/22 07:00	41043.7	369.68	2.41	99690.21
24/01/28 19:00	41785.92	SHORT ▽	24/01/28 23:00	42031.06	-584.84	2.39	99105.37
24/01/30 03:00	43519.71	LONG Δ	24/01/30 07:00	43358.25	-367.69	2.28	98737.68
24/01/30 23:00	42941.1	SHORT ▽	24/01/31 03:00	42930.07	25.36	2.3	98763.04
24/01/31 19:00	43334.64	SHORT ▽	24/01/31 23:00	42580.0	1719.88	2.28	100482.93
24/02/03 07:00	43053.05	SHORT ▽	24/02/03 11:00	42995.04	135.39	2.33	100618.32
24/02/05 15:00	42644.03	SHORT ▽	24/02/05 19:00	42765.36	-286.28	2.36	100332.04
24/02/07 03:00	42800.0	SHORT ▽	24/02/07 07:00	42918.03	-276.69	2.34	100055.36
24/02/07 19:00	43615.47	LONG Δ	24/02/07 23:00	44349.6	1684.12	2.29	101739.47
24/02/10 23:00	47751.09	LONG Δ	24/02/11 03:00	48519.61	1637.42	2.13	103376.9
24/02/12 15:00	49917.8	LONG Δ	24/02/12 19:00	49532.03	-798.91	2.07	102577.99
24/02/14 11:00	51555.12	LONG Δ	24/02/14 15:00	51590.0	69.4	1.99	102647.39
24/02/19 07:00	52394.04	LONG Δ	24/02/19 11:00	52336.22	-113.28	1.96	102534.11
24/02/24 15:00	51099.34	LONG Δ	24/02/24 19:00	51557.07	918.46	2.01	103452.58

24/02/26 15:00	52842.32	LONG Δ	24/02/26 19:00	54487.11	3220.1	1.96	106672.68
24/03/04 03:00	63458.72	LONG Δ	24/03/04 07:00	64066.62	1021.87	1.68	107694.55
24/03/06 11:00	67301.31	LONG Δ	24/03/06 15:00	66481.12	-1312.46	1.6	106382.09
24/03/07 15:00	67260.01	LONG Δ	24/03/07 19:00	67498.02	376.45	1.58	106758.54
24/03/08 19:00	68863.99	LONG Δ	24/03/08 23:00	68124.19	-1146.9	1.55	105611.65
24/03/10 07:00	69347.16	LONG Δ	24/03/10 11:00	69568.46	337.03	1.52	105948.67
24/03/11 07:00	71019.99	LONG Δ	24/03/11 11:00	71487.2	696.99	1.49	106645.66
24/03/13 11:00	73065.41	LONG Δ	24/03/13 15:00	72634.95	-628.3	1.46	106017.37
24/03/13 19:00	73349.24	LONG Δ	24/03/13 23:00	73072.41	-400.12	1.45	105617.24
24/03/17 15:00	67965.5	LONG Δ	24/03/17 19:00	68536.73	887.68	1.55	106504.92
24/03/20 15:00	63600.37	LONG Δ	24/03/20 19:00	65784.46	3657.47	1.67	110162.39
24/03/23 11:00	64629.62	LONG Δ	24/03/23 15:00	65104.05	808.67	1.7	110971.07
24/03/24 07:00	64583.43	LONG Δ	24/03/24 11:00	65334.01	1289.69	1.72	112260.76
24/03/28 11:00	70647.18	LONG Δ	24/03/28 15:00	71290.39	1022.08	1.59	113282.84
24/03/31 11:00	70369.99	LONG Δ	24/03/31 15:00	70381.13	17.93	1.61	113300.77
24/04/03 23:00	65963.28	LONG Δ	24/04/04 03:00	65620.01	-589.61	1.72	112711.16
24/04/10 23:00	70631.08	LONG Δ	24/04/11 03:00	70851.67	352.01	1.6	113063.17
24/04/12 03:00	70977.27	LONG Δ	24/04/12 07:00	70764.01	-339.71	1.59	112723.46
24/04/14 23:00	65661.84	LONG Δ	24/04/15 03:00	65138.19	-898.96	1.72	111824.5
24/04/16 23:00	63793.39	LONG Δ	24/04/17 03:00	63842.02	85.24	1.75	111909.74
24/04/18 11:00	62597.92	LONG Δ	24/04/18 15:00	63498.7	1610.37	1.79	113520.12
24/04/27 23:00	63461.98	LONG Δ	24/04/28 03:00	64021.62	1001.08	1.79	114521.19
24/04/29 19:00	62987.37	LONG Δ	24/04/29 23:00	63866.0	1597.49	1.82	116118.68
24/05/01 15:00	56886.0	SHORT ▽	24/05/01 19:00	56954.47	-139.76	2.04	115978.92
24/05/02 11:00	58559.66	LONG Δ	24/05/02 15:00	59264.15	1395.26	1.98	117374.18
24/05/06 07:00	64540.75	LONG Δ	24/05/06 11:00	64203.56	-613.22	1.82	116760.97

24/05/09 19:00	62454.92	LONG Δ	24/05/09 23:00	63074.01	1157.4	1.87	117918.37
24/05/12 11:00	61146.0	LONG Δ	24/05/12 15:00	61419.0	526.47	1.93	118444.84
24/05/15 11:00	62467.18	LONG Δ	24/05/15 15:00	64725.11	4281.29	1.9	122726.13
24/05/17 07:00	66386.94	LONG Δ	24/05/17 11:00	66218.0	-312.31	1.85	122413.82
24/05/20 19:00	69999.99	LONG Δ	24/05/20 23:00	71446.62	2529.82	1.75	124943.64
24/05/24 19:00	69115.98	LONG Δ	24/05/24 23:00	68549.99	-1023.16	1.81	123920.48
24/05/27 15:00	70373.85	LONG Δ	24/05/27 19:00	69260.01	-1961.35	1.76	121959.13
24/05/30 15:00	68530.76	LONG Δ	24/05/30 19:00	68653.02	217.58	1.78	122176.71
24/06/01 23:00	67766.85	LONG Δ	24/06/02 03:00	67789.47	40.78	1.8	122217.49
24/06/07 11:00	71699.99	LONG Δ	24/06/07 15:00	71111.54	-1003.05	1.7	121214.44
24/06/09 19:00	69710.26	LONG Δ	24/06/09 23:00	69648.14	-108.02	1.74	121106.42
24/06/10 15:00	70066.12	LONG Δ	24/06/10 19:00	69490.8	-994.42	1.73	120112.01
24/06/12 11:00	67778.43	LONG Δ	24/06/12 15:00	69734.0	3465.52	1.77	123577.53
24/06/14 11:00	67036.0	LONG Δ	24/06/14 15:00	66392.0	-1187.18	1.84	122390.34
24/06/15 11:00	66319.95	LONG Δ	24/06/15 15:00	66316.02	-7.25	1.85	122383.09
24/06/17 19:00	66691.99	LONG Δ	24/06/17 23:00	66504.33	-344.37	1.84	122038.73
24/06/19 07:00	65326.89	LONG Δ	24/06/19 11:00	65210.0	-218.37	1.87	121820.36
24/06/22 03:00	64327.45	LONG Δ	24/06/22 07:00	64520.0	364.64	1.89	122185.0
24/06/25 15:00	61810.0	LONG Δ	24/06/25 19:00	61975.46	327.08	1.98	122512.08
24/06/27 03:00	61037.31	LONG Δ	24/06/27 07:00	60794.01	-488.34	2.01	122023.74
24/06/27 11:00	61196.02	LONG Δ	24/06/27 15:00	61576.0	757.67	1.99	122781.41
24/06/29 07:00	61052.3	LONG Δ	24/06/29 11:00	61102.33	100.61	2.01	122882.03
24/07/04 03:00	59102.0	SHORT ▽	24/07/04 07:00	58219.99	1833.83	2.08	124715.86
24/07/07 23:00	55857.81	SHORT ▽	24/07/08 03:00	55160.01	1558.0	2.23	126273.86
24/07/08 15:00	55761.52	SHORT ▽	24/07/08 19:00	56477.31	-1620.93	2.26	124652.93
24/07/10 23:00	57725.85	SHORT ▽	24/07/11 03:00	57568.0	340.86	2.16	124993.79

24/07/11 19:00	57378.01	SHORT ▽	24/07/11 23:00	57339.89	83.04	2.18	125076.83
24/07/13 23:00	59204.02	LONG Δ	24/07/14 03:00	59466.15	553.79	2.11	125630.62
24/07/19 15:00	65836.77	LONG Δ	24/07/19 19:00	67157.26	2519.78	1.91	128150.4