

Trading System Optimization Report

Strategy: MACD_RSI_CMF_Strategy

Parameter	Value
macd_short_window	19
macd_long_window	50
macd_signal_window	11
rsi_window	10
rsi_overbought	77
rsi_oversold	17
cmf_window	13
stop_loss_pct	2
take_profit_pct	3

Metric	Value
total_trades	10
profitable_trades	9
win_rate	0.9
total_return	405.93162686970413
sharpe_ratio	18.15444247612833
sortino_ratio	0
max_drawdown	0.005785177412443028
win_loss_ratio	9.0

Trades

Entry Time	Entry Price	Position	Exit Time	Exit Price	Stop Loss	Take Profit	Size
22/08/03 19:00	23462.0	SHORT ▽	22/08/03 23:00	22818.37	23931.24	22758.14	0.08
22/10/28 07:00	20080.01	LONG △	22/10/28 11:00	20173.74	19678.41	20682.41	0.1

22/11/06 23:00	20905.58	LONG Δ	22/11/07 03:00	20913.82	20487.47	21532.75	0.1
22/11/14 03:00	16139.79	LONG Δ	22/11/14 07:00	16824.78	15816.99	16623.98	0.13
23/03/22 15:00	28595.07	SHORT ∇	23/03/22 19:00	26667.33	29166.97	27737.22	0.07
23/03/27 11:00	27892.69	SHORT ∇	23/03/27 15:00	26903.62	28450.54	27055.91	0.07
23/07/02 07:00	30513.01	SHORT ∇	23/07/02 11:00	30544.74	31123.27	29597.62	0.06
24/01/03 19:00	42596.67	LONG Δ	24/01/03 23:00	42845.23	41744.74	43874.57	0.05
24/01/10 11:00	45515.89	LONG Δ	24/01/10 15:00	45546.4	44605.57	46881.37	0.04
24/01/10 15:00	45546.4	LONG Δ	24/01/10 19:00	46489.18	44635.47	46912.79	0.04