

Trading System Optimization Report

Strategy: VWAP_RSI_MACDStrategy

Parameter	Value
vwap_window	25
rsi_window	10
rsi_overbought	86
rsi_oversold	10
macd_short_window	5
macd_long_window	43
macd_signal_window	7
stop_loss_pct	2.0
take_profit_pct	3.0058098126527173
Metric	Value
total_trades	121
profitable_trades	68
win_rate	0.562
total_return	31766.38
sharpe_ratio	3.487
sortino_ratio	6.506
max_drawdown	0.547
win_loss_ratio	1.283

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	42389.25	2996.14	2.28	102674.51

24/01/04 19:00	43956.48	LONG Δ	24/01/04 23:00	44151.1	454.6	2.34	103129.11
24/01/05 15:00	43500.01	SHORT ∇	24/01/05 19:00	43600.0	-237.05	2.37	102892.05
24/01/05 23:00	44145.11	LONG Δ	24/01/06 03:00	43931.1	-498.81	2.33	102393.24
24/01/06 07:00	43653.2	SHORT ∇	24/01/06 11:00	43671.96	-44.0	2.35	102349.24
24/01/06 19:00	43906.36	LONG Δ	24/01/06 23:00	43968.32	144.43	2.33	102493.67
24/01/08 03:00	43518.2	SHORT ∇	24/01/08 07:00	43974.55	-1074.79	2.36	101418.88
24/01/08 11:00	44635.99	LONG Δ	24/01/08 15:00	44963.04	743.1	2.27	102161.98
24/01/11 11:00	47060.0	LONG Δ	24/01/11 15:00	48474.53	3070.79	2.17	105232.78
24/01/12 15:00	44462.01	SHORT ∇	24/01/12 19:00	43472.55	2341.86	2.37	107574.63
24/01/14 23:00	41732.35	SHORT ∇	24/01/15 03:00	42567.0	-2151.49	2.58	105423.14
24/01/17 15:00	42482.79	SHORT ∇	24/01/17 19:00	42611.11	-318.43	2.48	105104.71
24/01/18 19:00	41022.32	SHORT ∇	24/01/18 23:00	41327.5	-781.91	2.56	104322.8
24/01/22 03:00	41197.04	SHORT ∇	24/01/22 07:00	41043.7	388.3	2.53	104711.1
24/01/28 19:00	41785.92	SHORT ∇	24/01/28 23:00	42031.06	-614.29	2.51	104096.8
24/01/30 03:00	43519.71	LONG Δ	24/01/30 07:00	43358.25	-386.2	2.39	103710.6
24/01/30 23:00	42941.1	SHORT ∇	24/01/31 03:00	42930.07	26.64	2.42	103737.24
24/01/31 19:00	43334.64	SHORT ∇	24/01/31 23:00	42580.0	1806.51	2.39	105543.74
24/02/03 07:00	43053.05	SHORT ∇	24/02/03 11:00	42995.04	142.21	2.45	105685.95
24/02/05 15:00	42644.03	SHORT ∇	24/02/05 19:00	42765.36	-300.7	2.48	105385.26
24/02/07 03:00	42800.0	SHORT ∇	24/02/07 07:00	42918.03	-290.62	2.46	105094.64
24/02/07 19:00	43615.47	LONG Δ	24/02/07 23:00	44349.6	1768.94	2.41	106863.58
24/02/10 23:00	47751.09	LONG Δ	24/02/11 03:00	48519.61	1719.89	2.24	108583.47
24/02/12 15:00	49917.8	LONG Δ	24/02/12 19:00	49532.03	-839.14	2.18	107744.32
24/02/14 11:00	51555.12	LONG Δ	24/02/14 15:00	51590.0	72.9	2.09	107817.22
24/02/19 07:00	52394.04	LONG Δ	24/02/19 11:00	52336.22	-118.98	2.06	107698.24
24/02/24 15:00	51099.34	LONG Δ	24/02/24 19:00	51557.07	964.72	2.11	108662.96

24/02/26 15:00	52842.32	LONG Δ	24/02/26 19:00	54430.66	3266.2	2.06	111929.16
24/03/04 03:00	63458.72	LONG Δ	24/03/04 07:00	64066.62	1072.22	1.76	113001.38
24/03/06 15:00	66481.12	LONG Δ	24/03/06 19:00	66739.48	439.15	1.7	113440.53
24/03/07 15:00	67260.01	LONG Δ	24/03/07 19:00	67498.02	401.43	1.69	113841.96
24/03/08 19:00	68863.99	LONG Δ	24/03/08 23:00	68124.19	-1222.99	1.65	112618.96
24/03/10 07:00	69347.16	LONG Δ	24/03/10 11:00	69568.46	359.39	1.62	112978.35
24/03/11 07:00	71019.99	LONG Δ	24/03/11 11:00	71487.2	743.24	1.59	113721.59
24/03/13 11:00	73065.41	LONG Δ	24/03/13 15:00	72634.95	-669.98	1.56	113051.6
24/03/13 19:00	73349.24	LONG Δ	24/03/13 23:00	73072.41	-426.67	1.54	112624.93
24/03/17 15:00	67965.5	LONG Δ	24/03/17 19:00	68536.73	946.58	1.66	113571.51
24/03/18 23:00	67609.99	LONG Δ	24/03/19 03:00	66257.79	-2271.43	1.68	111300.08
24/03/20 19:00	65784.46	LONG Δ	24/03/20 23:00	67761.82	3345.47	1.69	114645.55
24/03/23 11:00	64629.62	LONG Δ	24/03/23 15:00	65104.05	841.58	1.77	115487.13
24/03/24 07:00	64583.43	LONG Δ	24/03/24 11:00	65334.01	1342.18	1.79	116829.31
24/03/28 11:00	70647.18	LONG Δ	24/03/28 15:00	71290.39	1063.68	1.65	117892.99
24/03/31 11:00	70369.99	LONG Δ	24/03/31 15:00	70381.13	18.66	1.68	117911.65
24/04/03 23:00	65963.28	LONG Δ	24/04/04 03:00	65620.01	-613.61	1.79	117298.04
24/04/10 23:00	70631.08	LONG Δ	24/04/11 03:00	70851.67	366.34	1.66	117664.38
24/04/12 03:00	70977.27	LONG Δ	24/04/12 07:00	70764.01	-353.54	1.66	117310.84
24/04/14 23:00	65661.84	LONG Δ	24/04/15 03:00	65138.19	-935.55	1.79	116375.3
24/04/16 23:00	63793.39	LONG Δ	24/04/17 03:00	63842.02	88.71	1.82	116464.01
24/04/18 11:00	62597.92	LONG Δ	24/04/18 15:00	63498.7	1675.91	1.86	118139.92
24/04/24 03:00	66608.14	LONG Δ	24/04/24 07:00	66630.9	40.37	1.77	118180.29
24/04/27 23:00	63461.98	LONG Δ	24/04/28 03:00	64021.62	1042.17	1.86	119222.46
24/04/29 19:00	62987.37	LONG Δ	24/04/29 23:00	63866.0	1663.07	1.89	120885.53
24/05/01 15:00	56886.0	SHORT ∇	24/05/01 19:00	58023.72	-2417.71	2.13	118467.82

24/05/02 11:00	58559.66	LONG Δ	24/05/02 15:00	59264.15	1425.2	2.02	119893.02
24/05/06 07:00	64540.75	LONG Δ	24/05/06 11:00	64203.56	-626.38	1.86	119266.65
24/05/09 19:00	62454.92	LONG Δ	24/05/09 23:00	63074.01	1182.24	1.91	120448.89
24/05/12 11:00	61146.0	LONG Δ	24/05/12 15:00	61419.0	537.77	1.97	120986.66
24/05/15 11:00	62467.18	LONG Δ	24/05/15 15:00	64344.82	3636.63	1.94	124623.29
24/05/17 07:00	66386.94	LONG Δ	24/05/17 11:00	66218.0	-317.14	1.88	124306.15
24/05/20 19:00	69999.99	LONG Δ	24/05/20 23:00	71446.62	2568.93	1.78	126875.08
24/05/24 23:00	68549.99	LONG Δ	24/05/25 03:00	68757.85	384.72	1.85	127259.8
24/05/27 15:00	70373.85	LONG Δ	24/05/27 19:00	69260.01	-2014.2	1.81	125245.59
24/05/30 15:00	68530.76	LONG Δ	24/05/30 19:00	68653.02	223.44	1.83	125469.03
24/06/01 23:00	67766.85	LONG Δ	24/06/02 03:00	67789.47	41.88	1.85	125510.92
24/06/09 19:00	69710.26	LONG Δ	24/06/09 23:00	69648.14	-111.84	1.8	125399.07
24/06/10 15:00	70066.12	LONG Δ	24/06/10 19:00	69490.8	-1029.66	1.79	124369.41
24/06/12 11:00	67778.43	LONG Δ	24/06/12 15:00	69815.72	3738.31	1.83	128107.71
24/06/14 11:00	67036.0	LONG Δ	24/06/14 15:00	66392.0	-1230.7	1.91	126877.01
24/06/15 11:00	66319.95	LONG Δ	24/06/15 15:00	66316.02	-7.52	1.91	126869.49
24/06/17 19:00	66691.99	LONG Δ	24/06/17 23:00	66504.33	-356.99	1.9	126512.5
24/06/19 07:00	65326.89	LONG Δ	24/06/19 11:00	65210.0	-226.37	1.94	126286.13
24/06/22 03:00	64327.45	LONG Δ	24/06/22 07:00	64520.0	378.01	1.96	126664.14
24/06/25 15:00	61810.0	LONG Δ	24/06/25 19:00	61975.46	339.07	2.05	127003.21
24/06/29 07:00	61052.3	LONG Δ	24/06/29 11:00	61102.33	104.07	2.08	127107.29
24/07/04 03:00	59102.0	SHORT ▽	24/07/04 07:00	58219.99	1896.89	2.15	129004.17
24/07/07 23:00	55857.81	SHORT ▽	24/07/08 03:00	55160.01	1611.58	2.31	130615.75
24/07/08 15:00	55761.52	SHORT ▽	24/07/08 19:00	56477.31	-1676.67	2.34	128939.08
24/07/11 03:00	57568.0	SHORT ▽	24/07/11 07:00	58191.5	-1396.5	2.24	127542.59
24/07/11 19:00	57378.01	SHORT ▽	24/07/11 23:00	57339.89	84.73	2.22	127627.32

24/07/13 23:00	59204.02	LONG Δ	24/07/14 03:00	59466.15	565.08	2.16	128192.4
24/07/19 15:00	65836.77	LONG Δ	24/07/19 19:00	67157.26	2571.16	1.95	130763.56
24/07/21 23:00	68165.34	LONG Δ	24/07/22 03:00	67880.01	-547.36	1.92	130216.2
24/07/25 23:00	65799.95	LONG Δ	24/07/26 03:00	67042.01	2458.0	1.98	132674.2
24/07/29 03:00	69347.67	LONG Δ	24/07/29 07:00	69528.01	345.02	1.91	133019.23
24/08/02 03:00	64609.18	LONG Δ	24/08/02 07:00	64164.07	-916.41	2.06	132102.82
24/08/04 15:00	59086.01	SHORT ▽	24/08/04 19:00	57310.0	3970.76	2.24	136073.58
24/08/08 15:00	59428.03	LONG Δ	24/08/08 19:00	59414.51	-30.96	2.29	136042.62
24/08/11 23:00	58712.59	SHORT ▽	24/08/12 03:00	58509.5	470.58	2.32	136513.2
24/08/12 19:00	59043.98	SHORT ▽	24/08/12 23:00	59346.64	-699.77	2.31	135813.44
24/08/13 19:00	60820.15	LONG Δ	24/08/13 23:00	60587.15	-520.3	2.23	135293.14
24/08/14 19:00	58891.13	SHORT ▽	24/08/14 23:00	58683.39	477.25	2.3	135770.39
24/08/15 19:00	57047.46	SHORT ▽	24/08/15 23:00	57541.06	-1174.75	2.38	134595.64
24/08/16 19:00	59683.39	LONG Δ	24/08/16 23:00	58874.6	-1823.95	2.26	132771.69
24/08/17 15:00	59388.11	LONG Δ	24/08/17 19:00	59473.19	190.21	2.24	132961.9
24/08/18 07:00	59573.39	LONG Δ	24/08/18 11:00	60024.01	1005.74	2.23	133967.64
24/08/18 23:00	58427.35	SHORT ▽	24/08/19 03:00	58736.85	-709.65	2.29	133257.99
24/08/19 23:00	59438.5	LONG Δ	24/08/20 03:00	60619.18	2647.02	2.24	135905.01
24/08/20 19:00	59511.99	LONG Δ	24/08/20 23:00	59013.8	-1137.7	2.28	134767.32
24/08/20 23:00	59013.8	SHORT ▽	24/08/21 03:00	59320.0	-699.26	2.28	134068.06
24/08/21 19:00	61570.0	LONG Δ	24/08/21 23:00	61156.03	-901.42	2.18	133166.65
24/08/23 07:00	61069.27	LONG Δ	24/08/23 11:00	60741.68	-714.34	2.18	132452.31
24/08/23 15:00	61533.05	LONG Δ	24/08/23 19:00	63382.62	3981.26	2.15	136433.57
24/08/28 07:00	58600.98	SHORT ▽	24/08/28 11:00	59773.0	-2728.67	2.33	133704.9
24/08/28 15:00	59000.0	SHORT ▽	24/08/28 19:00	58898.85	229.22	2.27	133934.13
24/08/29 11:00	60067.06	LONG Δ	24/08/29 15:00	60779.99	1589.65	2.23	135523.78

24/08/30 03:00	59032.01	SHORT ▽	24/08/30 07:00	59271.1	-548.9	2.3	134974.88
24/08/30 15:00	58094.99	SHORT ▽	24/08/30 19:00	59256.89	-2699.5	2.32	132275.38
24/09/01 07:00	58478.64	SHORT ▽	24/09/01 11:00	58240.52	538.61	2.26	132814.0
24/09/01 23:00	57301.86	SHORT ▽	24/09/02 03:00	57742.01	-1020.18	2.32	131793.82
24/09/03 19:00	58046.0	SHORT ▽	24/09/03 23:00	57487.73	1267.56	2.27	133061.38
24/09/05 11:00	56698.01	SHORT ▽	24/09/05 15:00	55976.01	1694.42	2.35	134755.8
24/09/11 11:00	56797.99	SHORT ▽	24/09/11 15:00	56701.23	229.57	2.37	134985.36
24/09/13 11:00	57871.1	SHORT ▽	24/09/13 15:00	59028.52	-2699.71	2.33	132285.66
24/09/13 15:00	59667.38	LONG Δ	24/09/13 19:00	59743.99	169.85	2.22	132455.51
24/09/15 23:00	59132.0	SHORT ▽	24/09/16 03:00	58575.09	1247.48	2.24	133702.98
24/09/17 15:00	61135.5	LONG Δ	24/09/17 19:00	59912.79	-2674.06	2.19	131028.92
24/09/18 23:00	61759.99	LONG Δ	24/09/19 03:00	62117.99	759.53	2.12	131788.45
24/09/23 03:00	64354.0	LONG Δ	24/09/23 07:00	63548.82	-1648.9	2.05	130139.55
24/09/24 19:00	64292.34	LONG Δ	24/09/24 23:00	64262.7	-60.0	2.02	130079.55
24/09/26 11:00	64393.99	LONG Δ	24/09/26 15:00	65229.03	1686.83	2.02	131766.38