

# Trading System Optimization Report

## Strategy: MovingAverageCrossover

Parameter	Value
1	30
2	66
3	0.04879063201259873
4	0.1777598351303114

  

Metric	Value
total_trades	322
profitable_trades	130
win_rate	0.40372670807453415
total_return	24769.010000000082
sharpe_ratio	1.0649589254538
sortino_ratio	2.079639317123623
max_drawdown	3.8109588918956168