Trading System Optimization Report

Strategy: MovingAverageCrossover

Parameter	Value
1	36
2	200
3	0.1
4	0.17007811706516526

Metric	Value
total_trades	20
profitable_trades	14
win_rate	0.7
total_return	24186.8
sharpe_ratio	13.218740644865255
sortino_ratio	97.11661394557716
max_drawdown	0.6886436981606776