

Trading System Optimization Report

Strategy: MovingAverageCrossover

| Parameter | Value |
|-----------|-------|
| 1 | 5 |
| 2 | 156 |
| 3 | 2 |
| 4 | 3 |

| Metric | Value |
|-------------------|--------------------|
| total_trades | 194 |
| profitable_trades | 97 |
| win_rate | 0.5 |
| total_return | 1634.4886067402906 |
| sharpe_ratio | 2.182951695713552 |
| sortino_ratio | 4.415545593064038 |
| max_drawdown | 1.3567507158164525 |
| win_loss_ratio | 1.0104166666666667 |