

Trading System Optimization Report

Strategy: MovingAverageCrossover

Parameter	Value
1	33
2	189
3	0.1
4	0.14651111820090004

Metric	Value
total_trades	32
profitable_trades	18
win_rate	0.5625
total_return	41621.06999999997
sharpe_ratio	5.555246564856487
sortino_ratio	11.545191590879728
max_drawdown	46.57431018078085