

Trading System Optimization Report

Strategy: MovingAverageCrossover

Parameter	Value
1	15.93457489039898
2	181.43833487637957

Metric	Value
total_trades	71
profitable_trades	26
win_rate	0.36619718309859156
total_return	15198.510000000013
sharpe_ratio	3.9537948063161323
sortino_ratio	16.815374986123697
max_drawdown	1.1633455815336782