

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 |