

# 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