

# Trading Strategy Optimization Report

Strategy: MovingAverageCrossover

## Executive Summary

This report presents the optimization results for the MovingAverageCrossover trading strategy. The optimization process has identified the best parameters to maximize strategy performance while maintaining acceptable risk levels.

## Performance Metrics

Metric	Value
Total Return	4520.00%
Sharpe Ratio	1.850
Max Drawdown	1250.00%
Win Rate	68.00%
Profit Factor	1.75

## Optimized Parameters

Parameter	Value
fast_period	12
slow_period	26
signal_threshold	0.0200

## Risk Assessment

The strategy shows a maximum drawdown of 1250.00%, which is within acceptable risk parameters. The Sharpe ratio of 1.850 indicates good risk-adjusted returns.

## Recommendations

Based on the optimization results, the MovingAverageCrossover strategy with the identified parameters shows promising performance characteristics. Consider implementing this strategy with appropriate position sizing and risk management controls.

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