

Trading System Optimization Report

Strategy: WilliamsFractals

Parameter	Value
1	3
2	4
3	2
4	2

Metric	Value
total_trades	259
profitable_trades	132
win_rate	0.5096525096525096
total_return	436.40134892411146
sharpe_ratio	0.7557973548274914
sortino_ratio	1.1797457765244186
max_drawdown	1.4021077168182556
win_loss_ratio	1.0476190476190477