

Trading System Optimization Report

Strategy: WilliamsFractals

Parameter	Value
1	2
2	5
3	2
4	4

Metric	Value
total_trades	148
profitable_trades	77
win_rate	0.5202702702702703
total_return	4314.4800000000076
sharpe_ratio	0.5634644681414133
sortino_ratio	0.6727968029056006
max_drawdown	6.823680920230035
win_loss_ratio	1.1