

Trading System Optimization Report

Strategy: WilliamsFractals

Parameter	Value
1	18
2	5
3	1
4	4

Metric	Value
total_trades	143
profitable_trades	71
win_rate	0.4965034965034965
total_return	17966.410000000014
sharpe_ratio	1.798012910552335
sortino_ratio	3.212035467107433
max_drawdown	1.6013404241373916