Grouped Volatility Strategy Results

Strategy Parameters:
    BACK_CANDLES = 22
    CANDLE_SIZE_PIPS = 50
    TP_PIPS = 50
    SL_PIPS = 50
    FUTURE_CANDLES = 20
    SPREAD = 0.0002
    FOLLOW_DIRECTION = False
    RISK_PERCENT = 0.02
    STARTING_EQUITY = 10000

Total Trades: 423

Win Rate: 53.90% - percent of trades profitable

Max Drawdown: 52.86% - worst equity drop

Expectancy: 0.10% - average gain per trade

Average Win Size: 1.42%

Average Loss Size: 1.44%

Equity Curve