

Grouped Volatility Optimization Results

Default Parameters:

BACK_CANDLES = 5
CANDLE_SIZE_PIPS = 15
TP_PIPS = 20
SL_PIPS = 15
FUTURE_CANDLES = 10
FOLLOW_DIRECTION = True

Parameter Grid Tested:

BACK_CANDLES: [1, 5, 10, 50]
CANDLE_SIZE_PIPS: [5, 15, 25, 50]
TP_PIPS: [10, 20, 50]
SL_PIPS: [5, 15, 50]
FUTURE_CANDLES: [2, 10, 50]
FOLLOW_DIRECTION: [True, False]

Top 10 Results:

- 1) Final Equity: 89496.00, Max DD: 82.00%, Trades: 2155
BACK_CANDLES=1, CANDLE_SIZE_PIPS=15, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=10
- 2) Final Equity: 89200.00, Max DD: 82.00%, Trades: 2148
BACK_CANDLES=1, CANDLE_SIZE_PIPS=15, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=5
- 3) Final Equity: 83440.00, Max DD: 98.52%, Trades: 2155
BACK_CANDLES=1, CANDLE_SIZE_PIPS=15, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=2
- 4) Final Equity: 77964.00, Max DD: 124.00%, Trades: 1805
BACK_CANDLES=5, CANDLE_SIZE_PIPS=25, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=10
- 5) Final Equity: 77800.00, Max DD: 124.00%, Trades: 1800
BACK_CANDLES=5, CANDLE_SIZE_PIPS=25, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=5
- 6) Final Equity: 72000.00, Max DD: 34.00%, Trades: 620
BACK_CANDLES=1, CANDLE_SIZE_PIPS=25, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=5
- 7) Final Equity: 71800.00, Max DD: 34.00%, Trades: 621
BACK_CANDLES=1, CANDLE_SIZE_PIPS=25, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=10
- 8) Final Equity: 70936.00, Max DD: 34.00%, Trades: 621
BACK_CANDLES=1, CANDLE_SIZE_PIPS=25, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=2
- 9) Final Equity: 70396.00, Max DD: 70.84%, Trades: 2155
BACK_CANDLES=1, CANDLE_SIZE_PIPS=15, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=10
- 10) Final Equity: 70000.00, Max DD: 68.00%, Trades: 2148
BACK_CANDLES=1, CANDLE_SIZE_PIPS=15, TP_PIPS=10, SL_PIPS=5, FUTURE_CANDLES=5