

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: 1092

Win Rate: 62.27% - percent of trades profitable

Max Drawdown: 52.92% - worst equity drop

Expectancy: 0.36% - average gain per trade

Average Win Size: 1.35%

Average Loss Size: 1.27%

