

## Grouped Volatility Strategy Results

### Strategy Parameters:

BACK\_CANDLES = 1  
CANDLE\_SIZE\_PIPS = 5  
TP\_PIPS = 5  
SL\_PIPS = 5  
FUTURE\_CANDLES = 2  
SPREAD = 0.0002  
FOLLOW\_DIRECTION = False  
RISK\_PERCENT = 0.01  
STARTING\_EQUITY = 10000

Total Trades: 8195

Win Rate: 49.09% - percent of trades profitable

Max Drawdown: 307.78% - worst equity drop

Expectancy: -0.01% - average gain per trade

Average Win Size: 0.98%

Average Loss Size: 0.97%

