

Grouped Volatility Optimization Results

Default Parameters:

BACK_CANDLES = 1
CANDLE_SIZE_PIPS = 15
TP_PIPS = 10
SL_PIPS = 5
FUTURE_CANDLES = 10
FOLLOW_DIRECTION = True

Parameter Grid Tested:

BACK_CANDLES: [1, 2, 3]
CANDLE_SIZE_PIPS: [12, 15, 15]
TP_PIPS: [8, 10, 12]
SL_PIPS: [3, 5, 7]
FUTURE_CANDLES: [8, 10, 12]
FOLLOW_DIRECTION: [True, False]

Top 10 Results:

- 1) Final Equity: 281266.67, Max DD: 40.00%, Trades: 3062
BACK_CANDLES=2, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=12
- 2) Final Equity: 281266.67, Max DD: 40.00%, Trades: 3062
BACK_CANDLES=2, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=12
- 3) Final Equity: 281066.67, Max DD: 40.00%, Trades: 3063
BACK_CANDLES=2, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=10
- 4) Final Equity: 281066.67, Max DD: 40.00%, Trades: 3063
BACK_CANDLES=2, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=10
- 5) Final Equity: 281060.00, Max DD: 40.00%, Trades: 3063
BACK_CANDLES=2, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=8
- 6) Final Equity: 281060.00, Max DD: 40.00%, Trades: 3063
BACK_CANDLES=2, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=8
- 7) Final Equity: 280666.67, Max DD: 64.00%, Trades: 3703
BACK_CANDLES=3, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=12
- 8) Final Equity: 280666.67, Max DD: 64.00%, Trades: 3703
BACK_CANDLES=3, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=12
- 9) Final Equity: 280266.67, Max DD: 64.00%, Trades: 3705
BACK_CANDLES=3, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=10
- 10) Final Equity: 280266.67, Max DD: 64.00%, Trades: 3705
BACK_CANDLES=3, CANDLE_SIZE_PIPS=15, TP_PIPS=8, SL_PIPS=3, FUTURE_CANDLES=10