

Grouped Volatility Strategy Results

Strategy Parameters:

BACK_CANDLES = 5
CANDLE_SIZE_PIPS = 15
TP_PIPS = 20
SL_PIPS = 15
FUTURE_CANDLES = 10
SPREAD = 0.0002
FOLLOW_DIRECTION = True
RISK_PERCENT = 0.02
STARTING_EQUITY = 10000

Total Trades: 4639

Win Rate: 41.32% - percent of trades profitable

Max Drawdown: 637.79% - worst equity drop

Expectancy: -0.11% - average gain per trade

Average Win Size: 2.33%

Average Loss Size: 1.83%

