

Grouped Volatility Optimization Results

Default Parameters

Parameter	Value
BACK_CANDLES	1
CANDLE_SIZE_PIPS	5
TP_PIPS	5
SL_PIPS	5
FUTURE_CANDLES	2
FOLLOW_DIRECTION	False

Parameter Grid Tested

Parameter	Values
BACK_CANDLES	1, 5, 10, 20, 50
CANDLE_SIZE_PIPS	5, 10, 20, 30, 50
TP_PIPS	5, 10, 20, 30, 50
SL_PIPS	5, 10, 20, 30, 50
FUTURE_CANDLES	2, 5, 10, 20, 50
FOLLOW_DIRECTION	True, False

Top 10 Results

#	Final Equity	Max DD	Trades	Parameters
1	58262.33	270.55%	8458	BACK_CANDLES=50, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=30, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
2	53932.80	194.15%	8458	BACK_CANDLES=50, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=50, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
3	53004.00	413.62%	8458	BACK_CANDLES=50, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=20, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
4	51300.00	19.00%	2865	BACK_CANDLES=5, CANDLE_SIZE_PIPS=20, TP_PIPS=5, SL_PIPS=5, FUTURE_CANDLES=50, FOLLOW_DIRECTION=False

5	50948.00	18.00%	2875	BACK_CANDLES=5, CANDLE_SIZE_PIPS=20, TP_PIPS=5, SL_PIPS=5, FUTURE_CANDLES=5, FOLLOW_DIRECTION=False
6	50904.00	19.00%	2875	BACK_CANDLES=5, CANDLE_SIZE_PIPS=20, TP_PIPS=5, SL_PIPS=5, FUTURE_CANDLES=10, FOLLOW_DIRECTION=False
7	50900.00	19.00%	2875	BACK_CANDLES=5, CANDLE_SIZE_PIPS=20, TP_PIPS=5, SL_PIPS=5, FUTURE_CANDLES=20, FOLLOW_DIRECTION=False
8	50058.00	18.84%	2875	BACK_CANDLES=5, CANDLE_SIZE_PIPS=20, TP_PIPS=5, SL_PIPS=5, FUTURE_CANDLES=2, FOLLOW_DIRECTION=False
9	47602.80	112.43%	5995	BACK_CANDLES=20, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=50, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
10	47000.00	39.00%	4398	BACK_CANDLES=1, CANDLE_SIZE_PIPS=10, TP_PIPS=5, SL_PIPS=5, FUTURE_CANDLES=50, FOLLOW_DIRECTION=False