Grouped Volatility Strategy Results

Strategy Parameters:
    BACK_CANDLES = 2
    CANDLE_SIZE_PIPS = 15
    TP_PIPS = 8
    SL_PIPS = 3
    FUTURE_CANDLES = 12
    SPREAD = 0.0002
    FOLLOW_DIRECTION = False
    RISK_PERCENT = 0.01
    STARTING_EQUITY = 10000

Total Trades: 3062

Win Rate: 39.35% - percent of trades profitable

Max Drawdown: 20.00% - worst equity drop

Expectancy: 0.44% - average gain per trade

Average Win Size: 2.67%

Average Loss Size: 1.00%

Equity Curve