

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	99058.00	541.11%	8458	BACK_CANDLES=50, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=30, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
2	97465.60	388.30%	8458	BACK_CANDLES=50, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=50, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
3	84805.60	228.86%	5995	BACK_CANDLES=20, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=50, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
4	84108.00	925.24%	8458	BACK_CANDLES=50, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=20, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True

5	68208.67	463.65%	5995	BACK_CANDLES=20, CANDLE_SIZE_PIPS=20, TP_PIPS=50, SL_PIPS=30, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
6	62963.33	180.50%	2128	BACK_CANDLES=50, CANDLE_SIZE_PIPS=50, TP_PIPS=50, SL_PIPS=30, FUTURE_CANDLES=50, FOLLOW_DIRECTION=False
7	62874.40	274.06%	8458	BACK_CANDLES=50, CANDLE_SIZE_PIPS=20, TP_PIPS=30, SL_PIPS=50, FUTURE_CANDLES=50, FOLLOW_DIRECTION=True
8	61690.00	313.81%	2128	BACK_CANDLES=50, CANDLE_SIZE_PIPS=50, TP_PIPS=50, SL_PIPS=20, FUTURE_CANDLES=50, FOLLOW_DIRECTION=False
9	61353.00	116.64%	1006	BACK_CANDLES=20, CANDLE_SIZE_PIPS=50, TP_PIPS=50, SL_PIPS=20, FUTURE_CANDLES=50, FOLLOW_DIRECTION=False
10	60042.00	112.74%	1006	BACK_CANDLES=20, CANDLE_SIZE_PIPS=50, TP_PIPS=50, SL_PIPS=20, FUTURE_CANDLES=20, FOLLOW_DIRECTION=False