

Set-file	Trading Frequency	Neural Network Filter	Volatility Filter	Take Profit, pips	Multipliers	Min. Grid Distance	Price Channel Period/TF
XAU Risky Vol	High	+	++	4	2,4,8,12,18,27,41,61	75	17/M15
XAU Balanced Vol	Mid	+	++	6	1,2,4,8,14,24,41,69	80	10/M15
XAU Risky	High	+	-	4	2,4,8,12,18,27,41,61	105	6/M15
XAU Balanced	Mid	+	+	5	2,4,8,12,18,27,41,61	115	12/M30
XAU Classic	Low	-	+	5	2,4,8,12,18,27,41,61a	75	35/M30

Correlation based on Profit/Loss by Day

Lower correlation ■ < 0.4 MODERATE ■ 0.4 - 0.7 MODERATE HIGH ■ 0.7 - 1.0 HIGH ■ Higher correlation
 Better diversification ← → Worse diversification

	XAU Balanced	XAU Balanced...	XAU Classic	XAU Risky	XAU Risky Vol
XAU Balanced		0.27	0.62	0.22	0.12
XAU Balanced...	0.27		0.26	0.51	0.4
XAU Classic	0.62	0.26		0.17	-0.02
XAU Risky	0.22	0.51	0.17		0.15
XAU Risky Vol	0.12	0.4	-0.02	0.15	

Number of overlapping trades

	XAU Balanced	XAU Balanced...	XAU Classic	XAU Risky	XAU Risky Vol
XAU Balanced		3061	2751	5095	3514
XAU Balanced...	3061		1948	4725	5330
XAU Classic	2751	1948		2852	1797
XAU Risky	5095	4725	2852		5490
XAU Risky Vol	3514	5330	1797	5490	