Hover Breakout Optimization

Default Parameters

Lookback: 6
Range Threshold (pips): 40
Stop Loss (pips): 9
Take Profit (pips): 30
Hold Period (bars): 12
Spread (pips): 2
Risk Per Trade: 0.01
Initial Equity: 10000.0

Parameter Grid Tested

Lookback: [6, 8, 10]
Range Threshold (pips): [15, 20, 25]
Stop Loss (pips): [8, 10, 12]
Take Profit (pips): [30, 40, 50]
Hold Period (bars): [8, 12, 16]
Risk Per Trade: [0.005, 0.01, 0.02, 0.03]

Top 10 Results

1) Final Equity: 17458.75, Max DD: -8.99%, Expectancy: 2.17%
Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 50, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

2) Final Equity: 17020.00, Max DD: -9.20%, Expectancy: 2.07%
Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 40, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

3) Final Equity: 15936.25, Max DD: -10.00%, Expectancy: 1.83%
Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 40, Hold Period (bars): 16, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

4) Final Equity: 15373.75, Max DD: -10.33%, Expectancy: 1.71%
Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 50, Hold Period (bars): 16, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

5) Final Equity: 15235.00, Max DD: -10.19%, Expectancy: 1.64%
Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 30, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

6) Final Equity: 15202.00, Max DD: -10.14%, Expectancy: 1.63%
Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 50, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

7) Final Equity: 15156.25, Max DD: -9.17%, Expectancy: 1.63%
Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 50, Hold Period (bars): 8, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

8) Final Equity: 15121.00, Max DD: -16.43%, Expectancy: 1.08%
Lookback: 8, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 50, Hold Period (bars): 16, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

9) Final Equity: 14972.50, Max DD: -7.10%, Expectancy: 1.54%
Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 50, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.02, Initial Equity: 10000.0

10) Final Equity: 14971.00, Max DD: -16.57%, Expectancy: 1.04%
Lookback: 8, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 40, Hold Period (bars): 16, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0