Hover Breakout Optimization

Default Parameters

Lookback: 8

Range Threshold (pips): 20 Stop Loss (pips): 10 Take Profit (pips): 40 Hold Period (bars): 12 Spread (pips): 2 Risk Per Trade: 0.03

Risk Per Trade: 0.03 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): [10, 12, 14] Risk Per Trade: [0.01, 0.03, 0.05]

Top 10 Results

- 1) Final Equity: 22431.25, Max DD: -11.42%, Expectancy: 3.28%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 50, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0
- 2) Final Equity: 21700.00, Max DD: -11.77%, Expectancy: 3.13%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 40, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0
- 3) Final Equity: 20443.75, Max DD: -12.15%, Expectancy: 2.93%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 50, Hold Period (bars): 14, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0
- 4) Final Equity: 20318.75, Max DD: -12.21%, Expectancy: 2.90%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 40, Hold Period (bars): 14, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0
- 5) Final Equity: 20112.50, Max DD: -12.91%, Expectancy: 2.88%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 50, Hold Period (bars): 10, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0
- 6) Final Equity: 18725.00, Max DD: -13.44%, Expectancy: 2.53%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 30, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0
- 7) Final Equity: 18670.00, Max DD: -13.37%, Expectancy: 2.53%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 50, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

- 8) Final Equity: 18143.75, Max DD: -14.12%, Expectancy: 2.45%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 8, Take Profit (pips): 40, Hold Period (bars): 10, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0
- 9) Final Equity: 18085.00, Max DD: -13.75%, Expectancy: 2.40%, Trades: 28 Lookback: 10, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 40, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0
- 10) Final Equity: 17965.00, Max DD: -20.72%, Expectancy: 1.59%, Trades: 43 Lookback: 8, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 50, Hold Period (bars): 14, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0