Hover Breakout Optimization

Default Parameters

Lookback: 2
Range Threshold (pips): 80
Stop Loss (pips): 9
Take Profit (pips): 30
Hold Period (bars): 6
Spread (pips): 2
Risk Per Trade: 0.01
Initial Equity: 10000.0

Parameter Grid Tested

Lookback: [1, 2, 6, 8]
Range Threshold (pips): [10, 40, 80, 150]
Stop Loss (pips): [3, 9, 15, 30]
Take Profit (pips): [10, 30, 40, 60]
Hold Period (bars): [2, 12, 20, 30]
Risk Per Trade: [0.005, 0.01, 0.02, 0.05]

Top 50 Results

1) Final Equity: 1434933.33, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

2) Final Equity: 1434161.11, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

3) Final Equity: 1433822.22, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

4) Final Equity: 1433050.00, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

5) Final Equity: 1429683.33, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 3, Take Profit (pips): 40, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

6) Final Equity: 1428350.00, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 3, Take Profit (pips): 40, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

7) Final Equity: 1412266.67, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 3, Take Profit (pips): 40, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

8) Final Equity: 1400500.00, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

9) Final Equity: 1399116.67, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

10) Final Equity: 1395705.56, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

11) Final Equity: 1395550.00, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 3, Take Profit (pips): 60, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

12) Final Equity: 1394594.44, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

13) Final Equity: 1394500.00, Max DD: -49.44%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

14) Final Equity: 1394216.67, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 3, Take Profit (pips): 60, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

15) Final Equity: 1393388.89, Max DD: -49.44%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

16) Final Equity: 1390822.22, Max DD: -49.44%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

17) Final Equity: 1389711.11, Max DD: -49.44%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

18) Final Equity: 1382166.67, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 3, Take Profit (pips): 30, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

19) Final Equity: 1380833.33, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 3, Take Profit (pips): 30, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

20) Final Equity: 1377866.67, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 3, Take Profit (pips): 60, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

21) Final Equity: 1373166.67, Max DD: -19.12%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 3, Take Profit (pips): 30, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

22) Final Equity: 1368661.11, Max DD: -49.52%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

23) Final Equity: 1368538.89, Max DD: -11.22%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars):
2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

24) Final Equity: 1367550.00, Max DD: -49.52%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period
(bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

25) Final Equity: 1358650.00, Max DD: -49.44%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars):
12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

26) Final Equity: 1347866.67, Max DD: -49.44%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars):
12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

27) Final Equity: 1338900.00, Max DD: -49.52%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars):
12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

28) Final Equity: 1319750.00, Max DD: -84.52%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars):
20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

29) Final Equity: 1318922.22, Max DD: -84.22%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars):
20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

30) Final Equity: 1318638.89, Max DD: -84.52%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period
(bars): 20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

31) Final Equity: 1317811.11, Max DD: -84.22%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period
(bars): 20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

32) Final Equity: 1315805.56, Max DD: -87.32%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars):
20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

33) Final Equity: 1314694.44, Max DD: -87.32%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period
(bars): 20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

34) Final Equity: 1311577.78, Max DD: -82.02%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars):
30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

35) Final Equity: 1310466.67, Max DD: -82.02%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period
(bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

36) Final Equity: 1307866.67, Max DD: -85.18%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars):
30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

37) Final Equity: 1306755.56, Max DD: -85.18%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period
(bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

38) Final Equity: 1295066.67, Max DD: -85.05%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

39) Final Equity: 1293955.56, Max DD: -85.05%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

40) Final Equity: 1284638.89, Max DD: -87.32%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars): 20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

41) Final Equity: 1280477.78, Max DD: -84.22%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars): 20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

42) Final Equity: 1277438.89, Max DD: -84.52%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 60, Hold Period (bars): 20, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

43) Final Equity: 1277438.89, Max DD: -85.18%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 30, Hold Period (bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

44) Final Equity: 1273816.67, Max DD: -82.02%, Expectancy: 0.11%
Lookback: 1, Range Threshold (pips): 40, Stop Loss (pips): 9, Take Profit (pips): 40, Hold Period (bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

45) Final Equity: 1267533.33, Max DD: -27.33%, Expectancy: 0.14%
Lookback: 2, Range Threshold (pips): 80, Stop Loss (pips): 3, Take Profit (pips): 40, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

46) Final Equity: 1267116.67, Max DD: -69.66%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 3, Take Profit (pips): 30, Hold Period (bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

47) Final Equity: 1266300.00, Max DD: -65.86%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 80, Stop Loss (pips): 3, Take Profit (pips): 40, Hold Period (bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

48) Final Equity: 1265783.33, Max DD: -69.66%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 3, Take Profit (pips): 30, Hold Period (bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

49) Final Equity: 1264966.67, Max DD: -65.86%, Expectancy: 0.12%
Lookback: 1, Range Threshold (pips): 150, Stop Loss (pips): 3, Take Profit (pips): 40, Hold Period (bars): 30, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

50) Final Equity: 1260200.00, Max DD: -27.33%, Expectancy: 0.14%
Lookback: 2, Range Threshold (pips): 150, Stop Loss (pips): 3, Take Profit (pips): 40, Hold Period (bars): 2, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0