Hover Breakout Optimization

Default Parameters

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

Parameter Grid Tested

Lookback: [4, 8, 12]
Range Threshold (pips): [20, 60, 100]
Stop Loss (pips): [5, 10, 20]
Take Profit (pips): [20, 40, 80]
Hold Period (bars): [6, 12, 24]
Risk Per Trade: [0.01, 0.03, 0.05]

Top 10 Results

1) Final Equity: 16730.00, Max DD: -21.55%, Expectancy: 1.41%, Trades: 43
Lookback: 8, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 40, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

2) Final Equity: 16555.00, Max DD: -9.32%, Expectancy: 3.55%, Trades: 16
Lookback: 12, 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

3) Final Equity: 15855.00, Max DD: -22.52%, Expectancy: 1.30%, Trades: 43
Lookback: 8, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 80, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

4) Final Equity: 15580.00, Max DD: -12.37%, Expectancy: 3.18%, Trades: 16
Lookback: 12, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 40, Hold Period (bars): 24, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

5) Final Equity: 15285.00, Max DD: -15.18%, Expectancy: 3.04%, Trades: 16
Lookback: 12, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 80, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

6) Final Equity: 14890.00, Max DD: -25.30%, Expectancy: 3.49%, Trades: 16
Lookback: 12, Range Threshold (pips): 20, Stop Loss (pips): 5, Take Profit (pips): 40, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

7) Final Equity: 14285.00, Max DD: -26.78%, Expectancy: 1.08%, Trades: 43
Lookback: 8, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 40, Hold Period (bars): 24, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0

8) Final Equity: 14038.00, Max DD: -16.22%, Expectancy: 0.89%, Trades: 43
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, Initial Equity: 10000.0

9) Final Equity: 13933.00, Max DD: -6.77%, Expectancy: 2.25%, Trades: 16
Lookback: 12, Range Threshold (pips): 20, Stop Loss (pips): 10, Take Profit (pips): 40, Hold Period (bars): 12, Spread (pips): 2, Risk Per Trade: 0.03, Initial Equity: 10000.0

10) Final Equity: 13900.00, Max DD: -25.30%, Expectancy: 3.06%, Trades: 16
Lookback: 12, Range Threshold (pips): 20, Stop Loss (pips): 5, Take Profit (pips): 40, Hold Period (bars): 24, Spread (pips): 2, Risk Per Trade: 0.05, Initial Equity: 10000.0