

# parameter-optimized-r-breaker-strategy

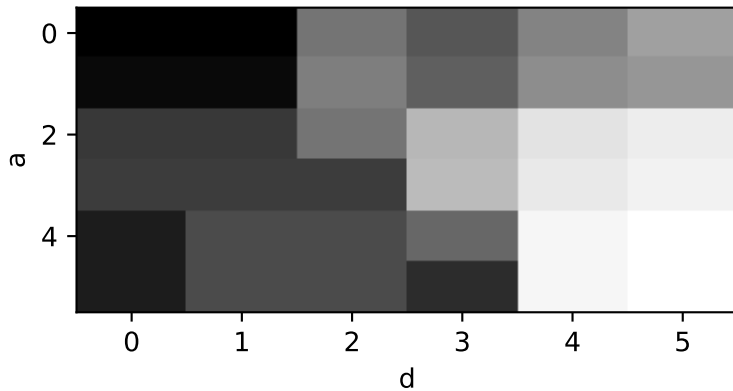
*developed by Zhan Chen*

Best Parameters:  $a=0.5$ ,  $b=0.4$ ,  $c=0.05$ ,  $d=0.45$   
Return: 33.01% | Sharpe: 0.450 | Max DD: -9.32% | Win Rate: 59.70%

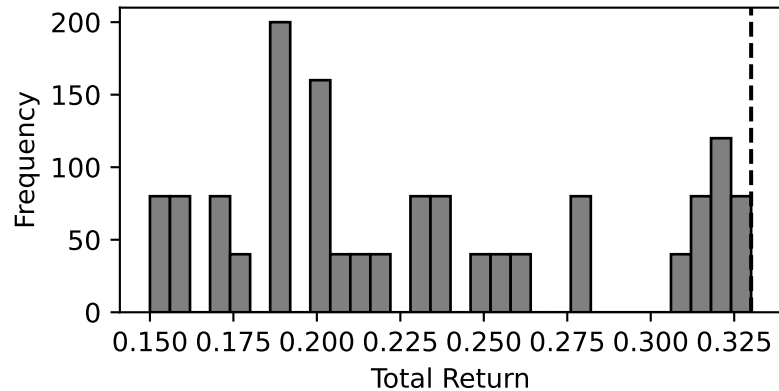
Equity Curve



Sharpe Ratio Heatmap (a vs d)



Return Distribution



Total Trades: 67  
Avg Trade Return: 0.447%  
Best Trade: 5.820%  
Worst Trade: -3.700%

## TRADE RECORDS (Page 1 of 4)

DateTime	Type	Position	Price	PnL(%)
2025-06-30 13:30	OPEN	Short	\$321.78	-
2025-06-30 19:55	CLOSE	Short	\$317.62	1.29%
2025-07-01 13:30	OPEN	Short	\$295.61	-
2025-07-01 13:35	CLOSE	Short	\$293.92	0.57%
2025-07-01 13:35	OPEN	Long	\$293.92	-
2025-07-01 19:55	CLOSE	Long	\$300.71	2.31%
2025-07-02 13:30	OPEN	Long	\$307.73	-
2025-07-02 19:55	CLOSE	Long	\$315.65	2.57%
2025-07-03 13:30	OPEN	Long	\$316.86	-
2025-07-03 16:55	CLOSE	Long	\$315.18	-0.53%
2025-07-07 13:30	OPEN	Short	\$290.72	-
2025-07-07 13:35	CLOSE	Short	\$291.18	-0.16%
2025-07-07 13:35	OPEN	Long	\$291.18	-
2025-07-07 19:55	CLOSE	Long	\$293.92	0.94%
2025-07-08 13:30	OPEN	Long	\$298.19	-
2025-07-08 19:55	CLOSE	Long	\$297.83	-0.12%
2025-07-09 13:30	OPEN	Long	\$298.91	-
2025-07-09 19:55	CLOSE	Long	\$295.82	-1.03%
2025-07-10 13:30	OPEN	Long	\$304.34	-
2025-07-10 19:55	CLOSE	Long	\$309.93	1.84%
2025-07-11 13:30	OPEN	Long	\$307.25	-
2025-07-11 19:55	CLOSE	Long	\$313.5	2.03%
2025-07-14 13:30	OPEN	Long	\$320.41	-
2025-07-14 19:55	CLOSE	Long	\$316.91	-1.09%
2025-07-15 13:30	OPEN	Long	\$319.73	-
2025-07-15 19:55	CLOSE	Long	\$310.66	-2.84%
2025-07-16 13:30	OPEN	Long	\$314.72	-
2025-07-16 19:55	CLOSE	Long	\$321.67	2.21%
2025-07-17 13:30	OPEN	Long	\$323.25	-
2025-07-17 19:55	CLOSE	Long	\$319.37	-1.2%
2025-07-18 13:30	OPEN	Long	\$325.17	-
2025-07-18 19:55	CLOSE	Long	\$329.55	1.35%
2025-07-21 13:30	OPEN	Long	\$332.93	-
2025-07-21 19:55	CLOSE	Long	\$328.53	-1.32%
2025-07-22 13:30	OPEN	Short	\$327.76	-
2025-07-22 13:50	CLOSE	Short	\$322.29	1.67%
2025-07-22 13:50	OPEN	Long	\$322.29	-
2025-07-22 19:55	CLOSE	Long	\$332.08	3.04%
2025-07-23 13:30	OPEN	Long	\$330.92	-
2025-07-23 19:55	CLOSE	Long	\$333.0	0.63%

## TRADE RECORDS (Page 2 of 4)

DateTime	Type	Position	Price	PnL(%)
2025-07-24 13:30	OPEN	Short	\$304.93	-
2025-07-24 13:35	CLOSE	Short	\$302.59	0.77%
2025-07-24 13:35	OPEN	Long	\$302.59	-
2025-07-24 19:55	CLOSE	Long	\$305.07	0.82%
2025-07-25 13:30	OPEN	Long	\$310.99	-
2025-07-25 19:55	CLOSE	Long	\$316.11	1.64%
2025-07-28 13:30	OPEN	Long	\$317.17	-
2025-07-28 19:55	CLOSE	Long	\$325.54	2.64%
2025-07-29 13:30	OPEN	Short	\$322.22	-
2025-07-29 19:55	CLOSE	Short	\$321.4	0.26%
2025-07-30 13:30	OPEN	Long	\$322.5	-
2025-07-30 19:55	CLOSE	Long	\$319.04	-1.07%
2025-07-31 13:30	OPEN	Long	\$319.93	-
2025-07-31 19:55	CLOSE	Long	\$308.19	-3.67%
2025-08-01 13:30	OPEN	Short	\$304.36	-
2025-08-01 13:55	CLOSE	Short	\$300.32	1.33%
2025-08-01 13:55	OPEN	Long	\$300.32	-
2025-08-01 19:55	CLOSE	Long	\$302.61	0.76%
2025-08-04 13:30	OPEN	Long	\$308.36	-
2025-08-04 19:55	CLOSE	Long	\$309.3	0.31%
2025-08-05 13:30	OPEN	Short	\$306.02	-
2025-08-05 19:55	CLOSE	Short	\$308.68	-0.87%
2025-08-06 13:30	OPEN	Long	\$311.3	-
2025-08-06 19:55	CLOSE	Long	\$319.96	2.78%
2025-08-07 13:30	OPEN	Long	\$321.43	-
2025-08-07 19:55	CLOSE	Long	\$322.29	0.27%
2025-08-08 13:30	OPEN	Long	\$325.76	-
2025-08-08 19:55	CLOSE	Long	\$329.68	1.2%
2025-08-11 13:30	OPEN	Long	\$340.12	-
2025-08-11 19:55	CLOSE	Long	\$339.18	-0.27%
2025-08-12 13:30	OPEN	Long	\$343.1	-
2025-08-12 19:55	CLOSE	Long	\$340.76	-0.68%
2025-08-13 13:30	OPEN	Long	\$346.43	-
2025-08-13 19:55	CLOSE	Long	\$339.34	-2.05%
2025-08-14 13:30	OPEN	Short	\$336.14	-
2025-08-14 15:25	CLOSE	Short	\$332.55	1.07%
2025-08-14 15:25	OPEN	Long	\$332.55	-
2025-08-14 19:55	CLOSE	Long	\$335.57	0.91%
2025-08-15 13:30	OPEN	Long	\$336.86	-
2025-08-15 19:55	CLOSE	Long	\$330.6	-1.86%

## TRADE RECORDS (Page 3 of 4)

DateTime	Type	Position	Price	PnL(%)
2025-08-18 13:30	OPEN	Long	\$332.83	-
2025-08-18 19:55	CLOSE	Long	\$335.15	0.7%
2025-08-19 13:30	OPEN	Long	\$334.79	-
2025-08-19 19:55	CLOSE	Long	\$329.32	-1.63%
2025-08-20 13:30	OPEN	Short	\$329.04	-
2025-08-20 13:50	CLOSE	Short	\$319.9	2.78%
2025-08-20 13:50	OPEN	Long	\$319.9	-
2025-08-20 19:55	CLOSE	Long	\$323.92	1.26%
2025-08-21 13:30	OPEN	Long	\$323.35	-
2025-08-21 19:55	CLOSE	Long	\$320.04	-1.02%
2025-08-22 13:30	OPEN	Long	\$321.52	-
2025-08-22 19:55	CLOSE	Long	\$340.01	5.75%
2025-08-25 13:30	OPEN	Long	\$337.53	-
2025-08-25 19:55	CLOSE	Long	\$346.6	2.69%
2025-08-26 13:30	OPEN	Long	\$347.93	-
2025-08-26 19:55	CLOSE	Long	\$351.77	1.1%
2025-08-27 13:30	OPEN	Long	\$354.23	-
2025-08-27 19:55	CLOSE	Long	\$349.5	-1.34%
2025-08-28 13:30	OPEN	Long	\$352.02	-
2025-08-28 19:55	CLOSE	Long	\$345.8	-1.77%
2025-08-29 13:30	OPEN	Long	\$346.8	-
2025-08-29 19:55	CLOSE	Long	\$333.97	-3.7%
2025-09-02 13:30	OPEN	Short	\$328.05	-
2025-09-02 19:55	CLOSE	Short	\$329.37	-0.4%
2025-09-03 13:30	OPEN	Long	\$331.02	-
2025-09-03 19:55	CLOSE	Long	\$334.04	0.91%
2025-09-04 13:30	OPEN	Long	\$337.38	-
2025-09-04 19:55	CLOSE	Long	\$338.56	0.35%
2025-09-05 13:30	OPEN	Long	\$349.41	-
2025-09-05 19:55	CLOSE	Long	\$350.8	0.4%
2025-09-08 13:30	OPEN	Long	\$354.43	-
2025-09-08 19:55	CLOSE	Long	\$346.4	-2.27%
2025-09-09 13:30	OPEN	Long	\$348.97	-
2025-09-09 19:55	CLOSE	Long	\$347.04	-0.55%
2025-09-10 13:30	OPEN	Long	\$351.13	-
2025-09-10 19:55	CLOSE	Long	\$347.79	-0.95%
2025-09-11 13:30	OPEN	Long	\$350.17	-
2025-09-11 19:55	CLOSE	Long	\$368.8	5.32%
2025-09-12 13:30	OPEN	Long	\$374.22	-
2025-09-12 19:55	CLOSE	Long	\$396.0	5.82%

## TRADE RECORDS (Page 4 of 4)

DateTime	Type	Position	Price	PnL(%)
2025-09-15 13:30	OPEN	Long	\$423.94	-
2025-09-15 19:55	CLOSE	Long	\$410.24	-3.23%
2025-09-16 13:30	OPEN	Long	\$413.62	-
2025-09-16 19:55	CLOSE	Long	\$421.55	1.92%
2025-09-17 13:30	OPEN	Short	\$413.97	-
2025-09-17 13:35	CLOSE	Short	\$410.62	0.81%
2025-09-17 13:35	OPEN	Long	\$410.62	-
2025-09-17 19:55	CLOSE	Long	\$425.59	3.65%
2025-09-18 13:30	OPEN	Long	\$430.07	-
2025-09-18 19:55	CLOSE	Long	\$416.71	-3.11%
2025-09-19 13:30	OPEN	Long	\$424.7	-
2025-09-19 19:55	CLOSE	Long	\$425.87	0.28%
2025-09-22 13:30	OPEN	Long	\$435.11	-
2025-09-22 19:55	CLOSE	Long	\$434.0	-0.26%