

Strategy Settings Optimization — Executive Summary

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- **Ichimoku Parameter Adjustments:**
 - **Tenkan Period:** Suggest reducing to 7-11 for improved responsiveness to price changes.
 - **Kijun Period:** Consider adjusting to 22-30 to balance trend confirmation and entry signal timing.
 - **Senkou B Period:** Tuning to 48-56 may enhance predictive power of the cloud.
 - **Chikou Offset:** Adjust to 20-30 for better alignment with price action.
 - **Senkou Offset:** Modifying to 20-30 can refine cloud projections.
- **Signal Logic Enhancements:**
 - **Buy Logic:** Shift from AND to OR to increase trade frequency and capture more opportunities.
 - **Sell Logic:** Implement OR logic to improve exit effectiveness during volatility.
 - **Add Condition:** Introduce "ChikouAbovePrice" to filter trades more effectively.
- **Risk Management Improvements:**
 - **Stop Loss Percentage:** Tighten to 3-7% to reduce drawdown while allowing for some volatility.
 - **Take Profit Percentage:** Introduce a target of 10-20% to lock in gains.
 - **Position Sizing:** Transition from fixed to volatility-based sizing to optimize risk exposure.
- **Proposed Experiments:**
 - Conduct a walk-forward grid optimization for Ichimoku parameters.
 - Test the impact of additional conditions on trade performance to refine strategy further.

Recommended setting changes:

- **tenkan_period:** current=9, suggested=[7, 11]. Shortening the Tenkan period may increase responsiveness to price changes, potentially capturing more short-term trends.
- **kijun_period:** current=26, suggested=[22, 30]. Adjusting the Kijun period can help balance between trend confirmation and responsiveness, improving entry signals.
- **senkou_b_period:** current=52, suggested=[48, 56]. Tuning the Senkou B period can enhance the cloud's predictive power, aligning it better with market dynamics.
- **chikou_offset:** current=26, suggested=[20, 30]. Modifying the Chikou offset may improve the timing of signals relative to price action.
- **senkou_offset:** current=26, suggested=[20, 30]. Adjusting the Senkou offset can refine the cloud's projection, enhancing support/resistance levels.
- **Signal logic:**
 - **buy_logic:** AND -> OR (Using an OR logic for buy conditions may increase trade frequency and capture more opportunities.)
 - **sell_logic:** AND -> OR (Implementing OR logic for sell conditions can help exit positions more effectively during volatile markets.)
 - **add_conditions:** ['ChikouAbovePrice']
- **Risk management:**
 - **stop_loss_pct:** 5.0 -> [3.0, 7.0] (Tightening the stop-loss can reduce drawdown, while a slight increase may allow for more volatility.)
 - **take_profit_pct:** None -> [10.0, 20.0] (Introducing a take-profit target can help lock in gains and improve overall profitability.)
 - **position_sizing:** fixed -> volatility (Switching to a volatility-based position sizing can optimize risk exposure relative to market conditions.)

Experiments to run:

- **Walk-forward grid:** Optimize Ichimoku parameters over rolling time frames.
- **Trend filter A/B:** Test the impact of additional conditions on trade performance.