Strategy Settings Optimization — Executive Summary

Provider: openai | Model: gpt-4o-mini | Prompt tokens: 2139 | Output tokens: 947 | Total: 3086

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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 24-28 to balance trend confirmation and responsiveness.
  - **Senkou B Period:** Modify to 48-56 to enhance predictive quality of the cloud.
  - **Chikou Offset:** Shorten to 20 for earlier signal generation.
  - **Senkou Offset:** Adjust to 20 to align the cloud more closely with price action.

- **Signal Logic Enhancements:**
  - **Buy Logic:** Transition from AND to OR to increase trade frequency and capture more opportunities.
  - **Sell Logic:** Change to OR to improve exit effectiveness during volatility.
  - **Add Condition:** Introduce "ChikouAbovePrice" to refine entry signals.

- **Risk Management Improvements:**
  - **Stop Loss Percentage:** Suggest widening to 3.0-7.0% to reduce stop-outs during normal fluctuations.
  - **Take Profit Strategy:** Implement a take-profit range of 10.0-20.0% to secure gains.
  - **Position Sizing Method:** Shift from fixed to volatility-based sizing to optimize risk exposure.

- **Proposed Experiments:**
  - **Walk-forward grid:** Optimize ichimoku parameters across multiple time frames.
  - **Trend filter A/B:** Assess the impact of additional conditions on trade performance.

Recommended setting changes:
- tenkan_period: current=9, suggested=[7, 11]. Reducing the tenkan period may increase responsiveness to price changes, potentially capturing more short-term trends.
- kijun_period: current=26, suggested=[24, 28]. Slight adjustments to the kijun period can help balance between trend confirmation and responsiveness.
- senkou_b_period: current=52, suggested=[48, 56]. Modifying the senkou B period can enhance the cloud's predictive quality, aligning it better with current market conditions.
- chikou_offset: current=26, suggested=20. A shorter chikou offset can provide earlier signals by reducing lag, improving entry timing.
- senkou_offset: current=26, suggested=20. Adjusting the senkou offset can help align the cloud more closely with price action, enhancing signal accuracy.
- Signal logic:
  • buy_logic: AND -> OR (Switching to an OR logic for buy conditions may increase trade frequency and capture more opportunities.)
  • sell_logic: AND -> OR (Using OR for sell conditions can help exit trades more effectively during volatile conditions.)
  • add_conditions: ['ChikouAbovePrice']
- Risk management:
  • stop_loss_pct: 5.0 -> [3.0, 7.0] (Wider stop-loss settings may reduce the frequency of stop-outs during normal price fluctuations.)
  • take_profit_pct: None -> [10.0, 20.0] (Implementing a take-profit strategy can 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 across multiple time frames.
- Trend filter A/B: Test the impact of additional conditions on trade performance.