

Strategy Settings Optimization — Executive Summary

Provider: openai | Model: gpt-4o-mini | Prompt tokens: 2129 | Output tokens: 904 | Total: 3033

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- ****Ichimoku Parameter Adjustments:****
 - ****Tenkan Period:**** Reduce from 9 to 7 for improved responsiveness to price changes.
 - ****Kijun Period:**** Shorten from 30 to 25 to enhance entry timing.
 - ****Senkou B Period:**** Adjust from 60 to 50 to align the cloud with current price action.
 - ****Chikou Offset:**** Decrease from 30 to 20 for quicker trend confirmation.
 - ****Senkou Offset:**** Lower from 30 to 20 to maintain relevance to price movements.
- ****Signal Logic:****
 - ****Buy Logic:**** Retain current AND logic to filter out false signals.
 - ****Sell Logic:**** Maintain AND logic to ensure risk management integrity.
 - ****Add Condition:**** Introduce "ChikouAbovePrice" to enhance trend confirmation.
- ****Risk Management Enhancements:****
 - ****Stop Loss Percentage:**** Tighten from 8.0% to 7.0% to minimize drawdowns.
 - ****Take Profit Percentage:**** Increase from 25.0% to 30.0% to capture larger price movements.
 - ****Position Sizing Method:**** Transition from fixed to volatility-based sizing for optimized risk exposure.
- ****Proposed Experiments:****
 - ****Walk-forward Grid:**** Optimize Ichimoku parameters across varying market conditions.
 - ****Trend Filter A/B:**** Assess the impact of additional trend confirmation conditions on performance.

Recommended setting changes:

- **tenkan_period:** current=9, suggested=7. Reducing the tenkan period may enhance responsiveness to price changes, potentially capturing more short-term trends.
- **kijun_period:** current=30, suggested=25. A shorter kijun period can provide earlier signals, improving entry timing.
- **senkou_b_period:** current=60, suggested=50. Adjusting senkou B to a shorter period can help align the cloud more closely with current price action.
- **chikou_offset:** current=30, suggested=20. Reducing the chikou offset may allow for quicker confirmation of trends.
- **senkou_offset:** current=30, suggested=20. A shorter senkou offset can enhance the cloud's relevance to current price movements.
- **Signal logic:**
 - **buy_logic:** AND -> AND (Maintaining the current logic ensures strict entry conditions, which can help filter out false signals.)
 - **sell_logic:** AND -> AND (Keeping the existing sell logic preserves the strategy's risk management integrity.)
 - **add_conditions:** ['ChikouAbovePrice']
- **Risk management:**
 - **stop_loss_pct:** 8.0 -> 7.0 (Tightening the stop loss can reduce drawdowns and protect capital during volatile periods.)
 - **take_profit_pct:** 25.0 -> 30.0 (Increasing the take profit target can capitalize on larger price movements, improving 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 different market conditions.
- **Trend filter A/B:** Test the impact of additional trend confirmation conditions.