Strategy Settings Optimization — Executive Summary

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- **Ichimoku Parameter Adjustments:**
  - **Tenkan Period:** Suggest reducing to 7-11 for improved responsiveness.
  - **Kijun Period:** Recommend shortening to 22-30 to enhance exit timing.
  - **Senkou B Period:** Adjust to 48-56 for better trend alignment.
  - **Chikou Offset:** Propose reducing to 20 for earlier trend confirmation.
  - **Senkou Offset:** Suggest shortening to 20 for improved cloud projections.

- **Signal Logic Enhancements:**
  - **Buy Logic:** Consider changing from AND to OR to increase trade opportunities.
  - **Sell Logic:** Recommend switching from AND to OR for more effective exits.
  - **Additional Conditions:** Introduce "ChikouAbovePrice" for enhanced trend confirmation.

- **Risk Management Improvements:**
  - **Stop Loss Percentage:** Tighten to 3.0-7.0% to minimize losses on failing trades.
  - **Take Profit Percentage:** Implement targets of 10.0-20.0% to secure profits.
  - **Position Sizing:** Transition from fixed to volatility-based sizing for optimized risk exposure.

- **Proposed Experiments:**
  - **Walk-forward Grid:** Systematic optimization of ichimoku parameters.
  - **Trend Filter A/B:** Evaluate the impact of additional trend confirmation signals.

Recommended setting changes:
- tenkan_period: current=9, suggested=[7, 11]. Reducing the tenkan period may enhance responsiveness to price changes, potentially improving entry signals.
- kijun_period: current=26, suggested=[22, 30]. A shorter kijun period can provide quicker exit signals, which may help in capturing profits before reversals.
- senkou_b_period: current=52, suggested=[48, 56]. Adjusting the senkou B period can help better align the cloud with current market conditions, improving trend identification.
- chikou_offset: current=26, suggested=20. Reducing the chikou offset can provide earlier confirmation of trends, enhancing entry timing.
- senkou_offset: current=26, suggested=20. A shorter senkou offset may improve the accuracy of cloud projections, aiding in better decision-making.
- Signal logic:
  • buy_logic: AND -> OR (Using an OR condition for buy signals may increase trade frequency and capitalize on more market opportunities.)
  • sell_logic: AND -> OR (Implementing an OR condition for sell signals can help in exiting trades more effectively during volatile conditions.)
  • add_conditions: ['ChikouAbovePrice']
- Risk management:
  • stop_loss_pct: 5.0 -> [3.0, 7.0] (Tightening the stop-loss can reduce losses on failing trades, improving overall risk management.)
  • take_profit_pct: None -> [10.0, 20.0] (Introducing a take-profit target can help lock in gains and improve the profit factor.)
  • position_sizing: fixed -> volatility (Switching to a volatility-based position sizing method can optimize risk exposure relative to market conditions.)

Experiments to run:
- Walk-forward grid: Optimize ichimoku parameters through a systematic grid search.
- Trend filter A/B: Test the effectiveness of additional trend confirmation signals.