

Strategy Settings Optimization — Executive Summary

Provider: openai | Model: gpt-4o-mini | Prompt tokens: 2137 | Output tokens: 962 | Total: 3099

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- ****Ichimoku Parameter Adjustments:****
 - ****Tenkan Period:**** Suggest reducing to 7-11 for improved responsiveness to price movements.
 - ****Kijun Period:**** Consider adjusting to 22-30 to balance trend confirmation with entry timing.
 - ****Senkou B Period:**** Minor adjustments (48-56) can refine cloud boundaries for better support/resistance.
 - ****Chikou Offset:**** Recommend reducing to 20 to align signals closer to current price action.
 - ****Senkou Offset:**** Lowering to 20 may enhance trend change signal timing.
- ****Signal Logic Enhancements:****
 - ****Buy Logic:**** Transitioning from AND to OR can increase entry opportunities.
 - ****Sell Logic:**** Implementing OR conditions may capture more exit signals.
 - ****Additional Conditions:**** Introduce "ChikouAbovePrice" to filter trades based on trend strength.
- ****Risk Management Improvements:****
 - ****Stop Loss Percentage:**** Tighten to 3-7% to mitigate drawdowns while allowing for some volatility.
 - ****Take Profit Targets:**** Introduce targets of 10-20% to secure profits effectively.
 - ****Position Sizing Method:**** Shift from fixed to volatility-based sizing for dynamic risk management.
- ****Proposed Experiments:****
 - ****Walk-forward Grid:**** Optimize Ichimoku parameters across timeframes.
 - ****Trend Filter A/B:**** Assess the impact of additional trend filter conditions on performance.

Recommended setting changes:

- **tenkan_period:** current=9, suggested=[7, 11]. Shortening the tenkan period can 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]. Slight adjustments to senkou B can refine cloud boundaries, enhancing support/resistance levels.
- **chikou_offset:** current=26, suggested=20. Reducing the chikou offset can improve the timing of signals by aligning them closer to current price action.
- **senkou_offset:** current=26, suggested=20. A lower senkou offset may provide earlier signals for trend changes, enhancing trade timing.
- **Signal logic:**
 - **buy_logic:** AND -> OR (Using an OR condition can allow for more flexible entry points, potentially increasing the win rate.)
 - **sell_logic:** AND -> OR (Implementing an OR condition for sell signals may help capture more exit opportunities.)
 - **add_conditions:** ['ChikouAbovePrice']
- **Risk management:**
 - **stop_loss_pct:** 5.0 -> [3.0, 7.0] (Tightening the stop loss can reduce drawdowns, 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 enhance risk management by adjusting exposure based on market conditions.)

Experiments to run:

- **Walk-forward grid:** Optimize Ichimoku parameters through a grid search over multiple timeframes.
- **Trend filter A/B:** Test the impact of adding a trend filter condition on performance.