

Risk-Focused Optimization

Provider: openai | Model: gpt-4o-mini | Prompt tokens: 1769 | Output tokens: 1176 | Total: 2945

Risk-Focused Optimization
=

- **Risk-Focused Optimization****
- ****Adjust Ichimoku Parameters****:
 - Decrease Tenkan period from 9 to 8 and Kijun from 26 to 25 to enhance responsiveness.
 - ****Position Sizing****:
 - Reduce fixed position size from 1000 to 900 to mitigate risk exposure.
 - ****Stop-Loss Adjustment****:
 - Tighten stop-loss from 5.0% to 4.0% to limit tail losses and improve risk management.
 - ****Rationale****:
 - Current metrics indicate a low win rate (32.24%) with a profit factor of 1.07. Adjustments aim to preserve profitability while reducing drawdown risk (max drawdown at 63.59%).
 - ****Outcome Expectation****:
 - These changes are designed to enhance overall strategy robustness, aiming for improved risk-adjusted returns while minimizing potential losses.