A yellow circle with black arrows

Description automatically generated**Python-Based Strategy Development**

**and Backtesting**

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**Trading Strategy**

1. Check for Weekly Timeframe to determine directional bias.
   1. Use 30 SMA Indicator Setting
   2. If price is Above SMA - Buy
   3. If price is Below SMA - Sell
2. Move to Daily Timeframe, now we have triggers for both the scenarios

***If Weekly is Buy***

* Use the RSI Length 14 Indicator Setting
* Trigger: Buy if RSI < 55

***Stop Loss***

* Dynamic Stoploss, ATR length 14 Indicator Setting
* Trigger : If prices drops below [30 SMA-2\*ATR]

***Partial 50% Take Profit***

* RSI length 14 Indicator Setting
* Trigger : On or above 75 RSI value

***Full Take Profit***

* Trigger: At 25% profit

***If Weekly is Sell***

* Use the RSI Length 14 Indicator Setting
* Trigger: Sell if RSI > 70

***Stop Loss***

* Dynamic Stoploss, ATR length 14 Indicator Setting
* Trigger : If prices surges above [30 SMA+2\*ATR]

***Partial 50% Take Profit***

* RSI length 14 Indicator Setting
* Trigger : On or below 43 RSI value

***Full Take Profit***

* Trigger: At 25% profit

**Strategy Performance – Multiple Trades at same time** *[Performance Tracked using past 365 days data]*

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| *Asset* | *Total Trades* | *Wins* | *Losses* | *Win / Loss* | *Maximum  Drawdown* |
| BTC: | 160 | 39 | 121 | 0.32 | -0.26 |
| ETH: | 42 | 18 | 24 | 0.75 | -0.45 |
| SOL: | 177 | 85 | 92 | 0.92 | -0.38 |
| INJ: | 15 | 7 | 8 | 0.88 | -0.71 |
| JUP: | 19 | 7 | 12 | 0.58 | -0.6 |
| DOGE: | 241 | 105 | 136 | 0.77 | -0.57 |
| BONK: | 29 | 17 | 12 | 1.42 | -0.63 |
| POPCAT: | 170 | 131 | 39 | 3.36 | -0.85 |

**Potential improvements**

* Could impliment more than one entry trigger for more advanced system.
  + By doing so, we could impletement dynamic position size, increasing position size with more no. of triggers satisfied.
* Could use more advanced metrics to evaluate the performance of the algorithm.