

Memo: Future Strategy Enhancement - Hybrid Intraday Model

This document archives the recommendation to potentially evolve the backtesting architecture to a "Hybrid Intraday Model." This approach would be considered after the evaluation of the _v2 (Intraday/T-1 Filter) and _v3 (EOD/T-Filter) models.

Core Concept

The hybrid model aims to combine the benefits of intraday entry (avoiding overnight gap risk) with more timely signal confirmation than the _v2 model allows. This would be achieved by using intraday data (e.g., 5-minute or 15-minute candles) to validate filters during the trading session.

Proposed Logic

1. Data Architecture: The system's data foundation would shift from daily OHLCV to intraday (e.g., 5-minute) OHLCV data.
2. Backtesting Loop: The backtester would iterate through intraday candles instead of daily candles.
3. Filter Logic: When a price trigger is hit intraday, the system would perform checks like:
 - Volume Confirmation: Has the cumulative intraday volume *at that moment* already surpassed a certain threshold (e.g., $1.3 * 20\text{-day-average-daily-volume}$)?
 - Other Filters: The Market Regime and Relative Strength filters would still rely on the previous completed day's data, as their logic is inherently daily-based (e.g., 50-day EMA).

Required Architectural Changes

Implementing this model would be a significant undertaking and a departure from the current project's structure. It would necessitate:

1. A complete rewrite of the data acquisition, indicator calculation, and backtesting scripts.
2. Management of a much larger dataset, potentially leading to slower backtesting and optimization cycles.

This approach is preserved here as a potential "next-generation" enhancement for the project, to be considered if the _v2 and _v3 models do not yield satisfactory results.