DeanTrader

Swing Algo Library

- **This library shows recommended <u>starting</u> inputs** for some of DeanTrader's Swing Algos (mainly V1 to V1.3) which can be used as an initial point for optimizing the algos for different assets and timeframes. Note that for newer assets/coins with not much available price data the algos can not be easily tuned for all market conditions as those assets haven't lived through a full bull/bear market cycle, yet. Also if not much time has passed typically there was not much opportunity to generate high profits, so that newer coins often have smaller gain multiplicators than older ones.
- Therefore especially beginners should first stick with the **well-backtested and proven ETH/USD trading pair** on daily (D) timeframe on Kraken (the default algo input values in TradingView are already optimized for this). It might be a good idea to just watch newer coins (like RSR shown below) and wait until more data is gathered.
- Please also note that **some input sets** in this library could be **outdated** (as they are very old and were created with not much chart data available at the time), so you definitely should play around & adjust everything you use from this library before starting to actually trade non-ETH assets based on the swing algorithms. Backtest ranges given below are not meant to be entered as inputs for the swing algo, but the range end typically just denotes when the last parameter adjusting took place. Still feel free to set an appropriate backtest range.

Swing Algo V1

Bitcoin (BTC)

- Ticker: BTC/USD
- Exchange: Kraken
- Timeframe: D
- Backtest Range: 01.04.2016 – 09.06.2020

- Swing Algo: V1
- Slow Smoothing: 21
- Fast Smoothing: 28
- Smoothing Coefficient: 0.05
- RSI Length: 11
- Time Lag RSI: 4
- Volume Smoothing: 12
- Time Lag Volume: 4

- Net Profit: ~ 18300% (or 184x)
- Max. Drawdown: 30.6%
- Buy&Hold Profit: ~ 2200% (or 23x)
- Swing Algo/B&H-Ratio: ca. 8x

- Comment: *V1.3 should be used for Bitcoin-Trading*. This here looks okay, but still ETH/USD gives higher returns over longer-term periods. Performance is similar to the V1.1 version seen below (note that there different backtesting ranges are used, so best compare on a live TradingView chart). With 4H settings on V1 (and parameter tuning) it gets worse in bull market, but performs nicely in bear/crab markets (which however is as of this writing, Sep. 2020, not recommended to use as we enter the bull market slowly).

Tezos (XTZ)

- Ticker: XTZ/USD
- Exchange: Kraken
- Timeframe: D
- Backtest Range: 16.10.2018 – 28.09.2020
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- Swing Algo: V1
- Slow Smoothing: 25
- Fast Smoothing: 13
- Smoothing Coefficient: -0.11
- RSI Length: 18
- Time Lag RSI: 7
- Volume Smoothing: 20
- Time Lag Volume: 7
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- Net Profit: ~ 2670% (or 26.6x)
- Max. Drawdown: 6.5%
- Buy&Hold Profit: ~ 80% (or 1.8x)
- Swing Algo/B&H-Ratio:ca. 14.7x

- Comment: Looks fine, although the backtesting range is not as large as for ETH or BTC for example. There's also a setting for V1.1 below which performs similarly (note the different backtesting ranges, best compare on a live TradingView chart). Very small Max. Drawdown!

Bitcoin Satoshi Vision (BSV)

- Ticker: BSV/USD
- Exchange: Bittrex
- Timeframe: D
- Backtest Range: 27.12.2018 – 30.09.2020

- Swing Algo: V1
- Slow Smoothing: 24
- Fast Smoothing: 9
- Smoothing Coefficient: -0.14
- RSI Length: 8
- Time Lag RSI: 4
- Volume Smoothing: 8
- Time Lag Volume: 5

- Net Profit: ~ 5500% (or 56x)
- Max. Drawdown: 13.0%
- Buy&Hold Profit: 128% (or 2.28x)
- Swing Algo/B&H-Ratio: ca. 24.5x

- Comment: Gains look fine, but beware that chart behaves a bit ‘funny’/impulsive at times.

Swing Algo V1.1

Bitcoin (BTC)

- Ticker: BTC/USD
- Exchange: Kraken
- Timeframe: D
- Backtest Range: 01.04.2016 – 09.06.2020

- Swing Algo: V1.1
- Slow Smoothing: 21
- Fast Smoothing: 27
- Smoothing Coefficient: 0.02
- Volume Smoothing: 12
- Time Lag Volume: 1
- Aroon Length: 8
- Time Lag Aroon: 2
- Aroon Level: 60

- Net Profit: ~ 23000% (or 229x)
- Max. Drawdown: 28.7%
- Buy&Hold Profit: ~ 2500% (or 26x)
- Swing Algo/B&H-Ratio: ca. 8.8x

- Comment: *V1.3 should be used for Bitcoin-Trading*. Looks okay, but still ETH/USD gives higher returns over longer-term periods. Performance is similar to the V1 version seen above (note that there different backtesting ranges are used, so best compare on a live TradingView chart).

Tezos (XTZ)

- Ticker: XTZ/USD
- Exchange: Kraken
- Timeframe: D
- Backtest Range: 16.10.2018 – 03.05.2020

- Swing Algo: V1.1
- Slow Smoothing: 25

- Fast Smoothing: 11
- Smoothing Coefficient: -0.08
- Volume Smoothing: 15
- Time Lag Volume: 2
- Aroon Length: 12
- Time Lag Aroon: 6
- Aroon Level: 62

- Net Profit: ~ 1890% (or 19.9x)
- Max. Drawdown: 19.9%
- Buy&Hold Profit: 110% (or 2.1x)
- Swing Algo/B&H-Ratio: ca. 10x

- Comment: Looks fine, although the backtesting range is not as large as for ETH or BTC for example. There's also a setting for V1 above which performs similarly (note the different backtesting ranges, best compare on a live TradingView chart).

Reserve Rights (RSR)

- Ticker: RSR/USDT
- Exchange: Huobi
- Timeframe: D
- Backtest Range: 22.05.2019 – 06.05.2020

- Swing Algo: V1.1
- Slow Smoothing: 20
- Fast Smoothing: 11
- Smoothing Coefficient: 0.00
- Volume Smoothing: 31
- Time Lag Volume: 1
- Aroon Length: 8
- Time Lag Aroon: 6
- Aroon Level: 68

- Net Profit: ~ 220% (or 3.2x)
- Max. Drawdown: 19.5%
- Buy&Hold Profit: 12% (or 1.12x)
- Swing Algo/B&H-Ratio: ca. 2.9x

- Comment: Fresh coin, so maybe let it ripe before trading.

Swing Algo V1.2

NEM (XEM)

- Ticker: XEM/USD (Calculated by Tradingview)

- Exchange: Bittrex
- Timeframe: D
- Backtest Range: 01.04.2016 – 06.01.2021

- Swing Algo: V1.2
- Smoothing Coefficient: 0.00
- Smoothing Min: 20
- Smoothing Max: 39
- Smoothing %: 20
- Dynamic Low: 26
- Dynamic High: 42
- TFO Length: 8
- TFO Smoother Length: 5
- TFO Smoother II Length: 44.5
- TFO Upper Level: -0.15
- TFO Lower Level: -0.5
- Time Lag TFO: 4
- Volume Smoothing: 10
- Time Lag Volume: 6

- Net Profit: ~ 14508600% (or 145085x)
- Max. Drawdown: 32.4%
- Buy&Hold Profit: ~ 16340% (or 162x)
- Swing Algo/B&H-Ratio: ca. 895x

- Comment: Looks good. NEM seems to be very algo-friendly, and a non-crowded trade.

Swing Algo V1.3

Bitcoin (BTC)

- Ticker: BTC/USD
- Exchange: Kraken
- Timeframe: D
- Backtest Range: 01.01.2017 – 14.06.2021

- Swing Algo: V1.3
- Smoothing Coefficient: -0.39
- Smoothing Min: 16
- Smoothing Max: 40
- Smoothing %: 7
- Dynamic Low: 18
- Dynamic High: 40
- STC Fast Length: 22
- STC Slow Length: 32
- STC Cycle Length: 4

- STC 1st %D Length: 6
- STC 2nd %D Length: 13
- STC Upper Level: 75
- STC Lower Level: 27
- Time Lag STC: 3
- Volume Smoothing: 20
- Time Lag Volume: 12

- Net Profit: ~ 31500% (or 314x)
- Max. Drawdown: 31.9%
- Buy&Hold Profit: ~ 4100% (or 40x)
- Swing Algo/B&H-Ratio: ca. 7.6x

- Comment: *V1.3 should be used for Bitcoin-Trading*. Looks good so far, but in the end ETH/USD gives higher returns over longer-term periods. Note that BTC settings for Swing Algo V1 and V1.1 above show higher profits, but the test period ended somewhere in 2020 before the big bullrun (in comparison here: until mid of 2021), and so far V1.3 is performing better in this environment.

NEM (XEM)

- Ticker: XEM/USD (Calculated by TradingView)
- Exchange: Bittrex
- Timeframe: D
- Backtest Range: 01.04.2016 – 10.01.2021

- Swing Algo: V1.3
- Smoothing Coefficient: 0.00
- Smoothing Min: 20
- Smoothing Max: 39
- Smoothing %: 22
- Dynamic Low: 20
- Dynamic High: 40
- STC Fast Length: 40
- STC Slow Length: 50
- STC Cycle Length: 9
- STC 1st %D Length: 6
- STC 2nd %D Length: 9
- STC Upper Level: 65
- STC Lower Level: 40
- Time Lag STC: 5
- Volume Smoothing: 10
- Time Lag Volume: 4

- Net Profit: ~ 16038000 (or 160380x)
- Max. Drawdown: 20.6%
- Buy&Hold Profit: ~ 16340% (or 162x)

- Swing Algo/B&H-Ratio: ca. 990x

- Comment: Looks even better than the V1.2 backtest. Keep in mind that V1.3 skips some moves (fewer trades than V1.2), so one has sometimes bigger unrealized drawdowns. Here specifically the peak around February 2020 is not traded at all (see chart when applying these settings). However as said, NEM seems to be very algo-friendly, and a non-crowded trade.