



Project Overkill v1.4

06.11.2023

Design by TRW: Archenemy

With notable contributions from:

salxx

josephalpher

Keeraiz

Update

Aims

To build the most sophisticated SOPS possible using aggregated strategies and RSPS style tables for asset selection and rebalancing.

Strategy Development

We use a set of 10 strategies to build automated aggregate signals. These are combined in Tradingview to produce a single strategy or 'OVERKILL' strategy that provides one signal based on multiple inputs.

10 BTC
10 ETH
10 BNB

10 SOL
 10 ADA
 10 AVAX
 10 LINK
 10 INJ
 10 EGLD
 10 VET
 10 RUNE
 10 HEX

In many cases the most optimal combinations for the creation of the OVERKILL aggregated strats involve the use of 6-8 strategies.



OVERKILL strat by salxx for BTC using 7 strategies



OVERKILL strat by salxx for ETH using 8 strategies



OVERKILL strat by salxx for ADA using 5 strategies

Through forward testing, strategies are managed, flagged, replaced and checked via a strat list. This includes checking for missed signals, repainted and underperforming strats.

	A	B	C	D	E	F	G	H	I	J	K	L	M
	Name	Coin Pair	Exchange	Strategy Name	Indicator Used	DD %	Sortino	Sharpe	PF	% Prof	# Trades	Omega	TV LINK
1													
2													
3	Archenemy	ETH/USD	BINANCE	AA ETH 1 - Archy	MacD / Aroon / EMA	23.94	3.08	2.1	3.07	60	60	1.39	https://www.tradingview.com/script/PEMdpFNI-AA-ETH-1-Archy/
4	Archenemy	ETH/USD	BINANCE	AA ETH 2 - Lawless	Supertrend / MacD / STC / DMI / FZVSO	39.55	3.09	1.98	2.22	55	17	1.36	https://www.tradingview.com/script/6P9B4vQ-AA-ETH-2-Lawless/
5	Archenemy	ETH/USD	BINANCE	AA ETH 3 - Maverick	BB / KC / ADX / Trd / Supertrend	18.63	2.9	1.89	2.14	61	29	1.35	https://www.tradingview.com/script/dsZBlwYV-AA-ETH-3-Maverick/
6	Archenemy	ETH/USD	BINANCE	AA ETH 4 - Faru	SAR / CCI / STC / MacD / RSI / Supertrend / Williams	28.63	2.87	1.95	3.68	68	42	1.36	https://www.tradingview.com/script/NK0paP9Q-AA-ETH-4-Faru/
7	Archenemy	ETH/USD	BINANCE	AA ETH 5 - Pecker	Supertrend / MacD / STC / Aroon / FZVSO / SAR / AGMA / CCI / BB	28.6	3.66	2.32	2.13	54	84	1.43	https://www.tradingview.com/script/P4D44Sn3-AA-ETH-5-Pecker/
8	Archenemy	ETH/USD	BINANCE	AA ETH 6 - Ocelot	MacD / STC / Aroon / ATR / ADX / FZVZO	23.94	2.91	1.87	1.81	61	9	1.34	https://www.tradingview.com/script/qdA4LSv3-AA-ETH-6-Ocelot/
9	Archenemy	ETH/USD	BINANCE	AA ETH 7 - Killer	MacD / STC / Aroon	27.7	2.6	1.7	3.69	58	33	1.31	https://www.tradingview.com/script/5sk7pFU-AA-ETH-7-Killer/
10	Archenemy	ETH/USD	BINANCE	AA ETH 8 - Backslap	Supertrend / STC / ADX / Aroon	27.7	3.14	2.01	3.48	66	07	1.37	https://www.tradingview.com/script/0kTxXmN-AA-ETH-8-Backslap/
11	Archenemy	ETH/USD	BINANCE	AA ETH 9 - Banger	Supertrend / STC / Aroon / MacD / Renko / Hull / RSI	39.96	3.39	2.19	5.25	66	22	1.4	https://www.tradingview.com/script/qZaymDn-AA-ETH-9-Banger/
12	Archenemy	ETH/USD	BINANCE	AA ETH 9 - Alpha	ATR / STC / CCI / Gator / EFI / FZVZO	27.19	3.31	2.1	2.62	58	62	1.38	https://www.tradingview.com/script/Q2vWn7G-AA-ETH-9-Alpha/
13													
14	Archenemy	ETH/USD	BINANCE	AA ETH 10 - Rambo	Supertrend / STC / Aroon / Renko / Hull / RSI	39.96	3.64	2.36	5.3	68	57	1.44	https://www.tradingview.com/script/2RjYAJZ-AA-ETH-10-Rambo/
15	Archenemy	ETH/USD	BINANCE	AA ETH 11 - Conan	MacD / Supertrend / STC / Ravi / DMI / BB / CCI	27.7	2.82	1.87	5.92	73	81	1.34	https://www.tradingview.com/script/MvUSRGd-AA-ETH-11-Conan/
16	Archenemy	ETH/USD	BINANCE	AA ETH 12 - Venom	STC / Supertrend / Aroon / Wavetrend / ADX / Hull	24.78	3.24	2.12	4.91	64	71	1.4	https://www.tradingview.com/script/H8azS0-AA-ETH-12-Venom/
17	Archenemy	ETH/USD	BINANCE	AA ETH 13 - Robocop	Aroon / MacD / Supertrend / CI	23.93	3.09	2.02	2.96	64	50	1.37	https://www.tradingview.com/script/ZatQdU7e-AA-ETH-13-Robocop/
18	Archenemy	ETH/USD	BINANCE	AA ETH 14 - Salox	STC / STC / Aroon / MacD / Supertrend	26.18	2.84	1.89	2.97	65	60	1.34	https://www.tradingview.com/script/4cP8yE3-AA-ETH-14-Salox/
19													
20	Notes												
21													
22													
23				others1	AA ETH 14 - Salox is a BINANCE/USD version								https://www.tradingview.com/script/0pne4FKB-salox-ETH-Strat1/
24				AA ETH 2 - Lawless	Repainting fixed. Republished.								
25				AA ETH 4 - Faru	Repainting fixed. Republished.								
26				AA ETH 10 - Rambo	Is identical to Banger. Check origins of both								
27													
28													
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OVERKILL strat list by Archenemy

Further tools have been developed to help with strategy development including a strat-dev guide for building strats, which leverages the use of TradingView Assistant as well as a video tutorial to demonstrate the process for would-be contributors.

Portfolio Building

Each of these aggregated OVERKILL strategies has undergone a series of PV optimisations to determine possible combinations for allocations.

For these, only coins in the Top 50 in CMC were considered.

1. Original 7 assets used in initial design for comparison to first PV optimisations

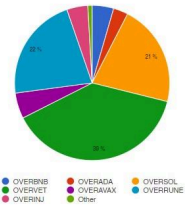
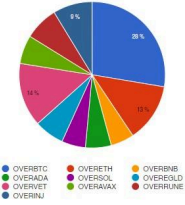


Portfolio Performance Summary

Performance Summary		
Metric	Maximum Omega Ratio at 0.00% Return	Risk Parity Weighted
Start Balance	\$10,000	\$10,000
End Balance	\$4,836,735	\$2,219,940
Annualized Return (CAGR)	642.45%	476.73%
Expected Return	268.59%	205.67%
Standard Deviation	145.58%	70.03%
Best Year	7,304.73%	2,378.92%
Worst Year	24.63%	82.78%
Maximum Drawdown	-3.95%	-4.77%
Sharpe Ratio (ex-ante)	1.83	2.91
Sharpe Ratio (ex-post)	1.83	2.90
Sortino Ratio	104.88	46.10
Omega Ratio	201.24	43.72
Stock Market Correlation	0.15	0.24

Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.

2. Optimisation done using all strats available for the top 50 coins in CMC

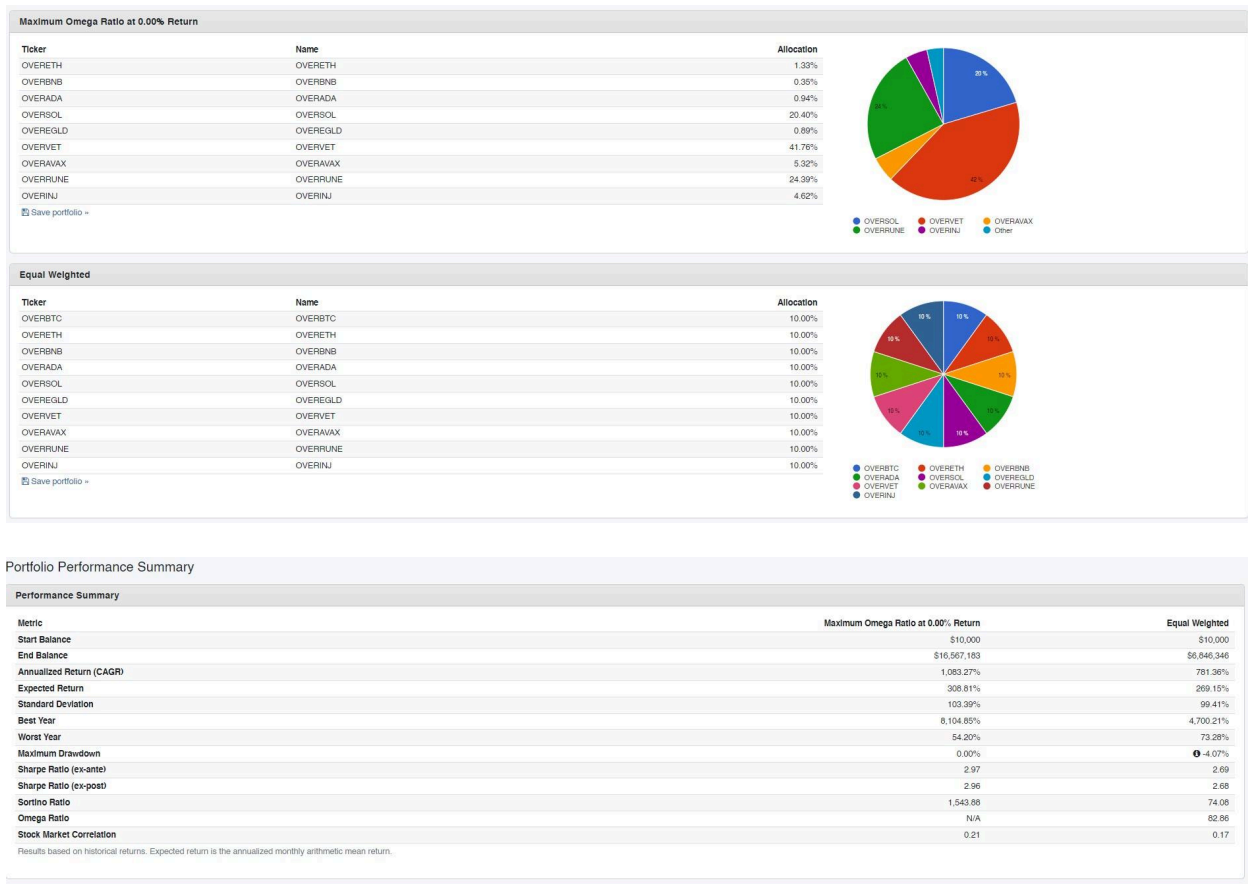
Maximum Omega Ratio at 0.00% Return		
Ticker	Name	Allocation
OVERBTC	OVERBTC	0.17%
OVERETH	OVERETH	0.36%
OVERBNB	OVERBNB	4.48%
OVERADA	OVERADA	3.08%
OVERSOL	OVERSOL	21.33%
OVEREGLD	OVEREGLD	0.36%
OVERVET	OVERVET	38.67%
OVERAVAX	OVERAVAX	5.35%
OVERRUNE	OVERRUNE	21.83%
OVERINJ	OVERINJ	4.38%
Save portfolio =		
		
Risk Parity Weighted		
Ticker	Name	Allocation
OVERBTC	OVERBTC	27.64%
OVERETH	OVERETH	12.97%
OVERBNB	OVERBNB	5.18%
OVERADA	OVERADA	5.72%
OVERSOL	OVERSOL	5.26%
OVEREGLD	OVEREGLD	6.62%
OVERVET	OVERVET	14.13%
OVERAVAX	OVERAVAX	6.32%
OVERRUNE	OVERRUNE	7.47%
OVERINJ	OVERINJ	8.70%
Save portfolio =		
		

Portfolio Performance Summary

Performance Summary		
Metric	Maximum Omega Ratio at 0.00% Return	Risk Parity Weighted
Start Balance	\$10,000	\$10,000
End Balance	\$15,208,679	\$3,958,473
Annualized Return (CAGR)	1,050.00%	634.25%
Expected Return	306.31%	236.50%
Standard Deviation	105.48%	75.18%
Best Year	8,422.89%	2,874.66%
Worst Year	47.75%	86.28%
Maximum Drawdown	0.00%	-3.69%
Sharpe Ratio (ex-ante)	2.88	3.12
Sharpe Ratio (ex-post)	2.88	3.11
Sortino Ratio	2,131.60	63.97
Omega Ratio	N/A	70.71
Stock Market Correlation	0.21	0.23

Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.

3. Optimisation using equal weighting



Regarding the optimal number of assets to be used, optimisations show that a selection of 10-12 assets reduces the drawdowns of the portfolios to very low values as low as 1%.

Asset Selection

For asset selection, progress was made retrieving data from CMC API and via regular copy paste to produce some preliminary asset selection tables.

I	J	K	L	M	N	O	P	Q	R	S	all time	0 of 0	^	v	:	X
data.id	data.name	data.symbol	data.slug	data.num_mkt_pairs	data.date_added	data.tags.1	data.tags.2	data.tags.3	data.tags.4	data.tags.5	data.tags.6	data.tags.7	data.tags.8	data.tags.9	data.tags.10	data.tags.11
1	Bitcoin	BTC	bitcoin	10513	2010-07-13T00:00:00	mineable	pow	sha-256	store-of-value	state-channel	coinbase-ventur	three-arrows-ca	polychain-capita	bin		
1027	Ethereum	ETH	ethereum	7655	2015-08-07T00:00:00	pos	smart-contracts	ethereum-ecosys	coinbase-ventun	three-arrows-ca	polychain-capita	binance-labs-poi	blockchain-capit	box		
825	Tether USDt	USDT	tether	64622	2015-02-25T00:00:00	payments	stablecoin	asset-backed-sti	avalanche-ecosy	solana-ecosyste	arbitrum-ecosyte	moonriver-ecosy	injective-ecosyst	bnl		
1839	BNB	BNB	bnb	1707	2017-07-25T00:00:00	marketplace	centralized-exch	payments	smart-contracts	alameda-researc	multicoi-capital	bnb-chain	layer-1	sec		
52	XRP	XRP	xrp	1123	2013-08-04T00:00:00	medium-of-exch	platform	solana-ecosyste	cms-holdings-po	kenetic-capital-p	alameda-researc	multicoi-capital	okex-blockdrea	lay		
3408	USDC	USDC	usd-coin	14684	2018-10-08T00:00:00	medium-of-exch	stablecoin	asset-backed-sti	coinbase-ventun	hedera-hashgra	fantom-ecosyste	arbitrum-ecosyte	moonriver-ecosy	bnl		
5426	Solana	SOL	solana	539	2020-04-10T00:00:00	pos	platform	solana-ecosyste	cms-holdings-po	kenetic-capital-p	alameda-researc	multicoi-capital	okex-blockdrea	lay		
2010	Cardano	ADA	cardano	956	2017-10-01T00:00:00	pos	platform	research	smart-contracts	staking	cardano-ecosyst	cardano	lay			
74	Dogecoin	DOGE	dogecoin	818	2013-12-15T00:00:00	mineable	pow	script	medium-of-exch	memes	payments	doggone-dogger	bnb-chain	ftx		
1958	TRON	TRX	tron	859	2017-09-13T00:00:00	pos	payments	tron-ecosystem	dwh-labs-portfoli	sec-security-tok	alleged-sec-securit					
11419	Toncoin	TON	toncoin	166	2021-08-26T13:00:00	pos	ftx-bankruptcy-e	dwh-labs-portfoli	toncoin-ecosyste							
1975	Chainlink	LINK	chainlink	1394	2017-09-20T00:00:00	platform	defi	oracles	smart-contracts	substrate	polkadot	polkadot-ecosys	avalanche-ecosy	sol		
3890	Polygon	MATIC	polygon	1023	2019-04-28T00:00:00	pos	platform	enterprise-soluti	zero-knowledge	scaling	state-channel	coinbase-venturi	layer-2	bin		
3717	Wrapped Bitcoin WBTC	wrapped-bitcoin	wrapped-bitcoin	1458	2019-01-30T00:00:00	medium-of-exch	defi	wrapped-tokens	fantom-ecosyste	arbitrum-ecosyte	moonriver-ecosy	optimism-ecosyt	bitcoin-ecosyste	ftx		
6636	Polkadot	DOT	polkadot-new	601	2020-08-19T00:00:00	substrate	polkadot	binance-chain	polkadot-ecosys	three-arrows-ca	polychain-capita	arrington-xrp-ca	blockchain-capit	box		
4943	Dai	DAI	multi-collateral-d	2726	2019-11-22T00:00:00	defi	stablecoin	asset-backed-sti	ethereum-ecosy	avalanche-ecosy	polygon-ecosyst	fantom-ecosyste	arbitrum-ecosyte	har		
2	Litecoin	LTC	litecoin	1023	2013-04-28T00:00:00	mineable	pow	script	medium-of-exchange							
1831	Bitcoin Cash	BCH	bitcoin-cash	790	2017-07-23T00:00:00	mineable	pow	sha-256	marketplace	medium-of-exch	store-of-value	enterprise-soluti	payments	bit		
5994	Shiba Inu	SHIB	shiba-inu	679	2020-08-01T00:00:00	memes	ethereum-ecosy	doggone-doggerel								
5805	Avalanche	AVAX	avalanche	533	2020-07-13T00:00:00	defi	smart-contracts	three-arrows-ca	polychain-capita	avalanche-ecosy	cms-holdings-po	dragonfly-capital	moonriver-ecosy	inj		
3957	UNUS SED LEO	LEO	unus-sed-leo	33	2019-05-21T00:00:00	marketplace	centralized-exch	discount-token	payments	kenetic-capital-p	alameda-researc	portfolio				
2563	TrueUSD	TUSD	trueusd	464	2018-03-06T00:00:00	store-of-value	stablecoin	asset-backed-sti	avalanche-ecosy	arbitrum-ecosyte	bnb-chain	usd-stablecoin				
512	Stellar	XLM	stellar	538	2014-08-05T00:00:00	medium-of-exch	enterprise-soluti	decentralized-ex	smart-contracts	hashkey-capital-portf						
328	Monero	XMR	monero	254	2014-05-21T00:00:00	mineable	pow	medium-of-exch	privacy	ringct	boostvc-portfoli	electric-capital-p	galaxy-digital-portf			

Values pulled from CMC through a script

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S
1	#	Name	Price	ATH	24h %	7d %	30d %	Volume(24h)	Market Cap	Multiplier	Potential x	Rank	x Score	30 Day % Score	90 Day % Score	Score	Score with DD		
2	7	Solana	\$34.81	\$260.06	7.40%	18.88%	63.15%	\$5,707,890,315	\$14,597,780,251	-86.62	7.48	94	86.62	63.15	42.38	78.71	88.47		
3	49	Render	\$2.59	\$8.76	1.25%	28.06%	69.14%	\$25,445,424,926	\$960,562,051	-70.44	3.39	55	70.44	69.14		66.84			
4	12	Chainlink	\$11.42	\$52.88	2.97%	12.79%	40.12%	\$3,020,843,573	\$6,358,441,253	-78.41	4.64	89	78.41	40.12		65.22			
5	30	Internet Computer	\$4.00	\$750.73	2.48%	20.86%	25.85%	\$3,002,000,000	\$1,791,409,821	-99.47	187.69	71	99.47	25.85		64.33	45.95		
6	20	Avalanche	\$11.57	\$148.22	3.55%	15.94%	25.36%	\$1,215,969,469	\$4,109,595,007	-92.09	12.64	81	92.09	25.36		63.18			
7	8	Cardano	\$0.30	\$3.10	1.31%	14.17%	19.90%	\$1,124,523,379	\$10,803,959,261	-90.29	10.3	93	90.29	19.9	28.50	62.68	52.94		
8	44	Injective	\$13.73	\$25.01	0.75%	32.73%	79.38%	\$1,149,816,925		-45.11	1.83	57	45.11	79.38		61.2			
9	53	MultiversX	\$30.57	\$542.58	2.93%	11.96%	19.82%	\$1,099,194,020		-94.37	17.75	48	94.37	19.82	65.72	55.28	63.98		
10	36	Vel	\$0.02	\$0.28	0.58%	6.92%	9.72%	\$1,388,652,282		-93.14	14.57	65	93.14	9.72	14.29	54.15	42.78		
11	1	Bitcoin	\$34,821.20	\$68,789.63	0.37%	12.41%	28.24%	\$1,059,351,871	\$676,023,823.4	-49.68	1.99	100	49.68	28.24	100	51.17	65.12		
12	4	Stellar	\$228.10	\$690.93	0.45%	3.92%	5.81%	\$1,798,464,118	\$34,805,308.62	-66.99	3.03	97	66.99	5.81	42.88	48.52	46.91		
13	2	Ethereum	\$1,818.69	\$4,891.70	1.30%	8.19%	8.15%	\$7,834,796,178	\$218,718,095.3	-62.83	2.69	99	62.83	8.15	73.43	48.2	54.84		

Preliminary asset selection table with a scoring system by Archenemy

With preliminary calculations from the tables above, you can get a selection of assets to include in a portfolio. With very similar values through the weightings used in the calculations, balancing risk and upside potential, an argument is made for the equal weighted portfolio.

BTC	16.49
ETH	13.89
BNB	11.88
ADA	13.41
SOL	17.34
VET	10.83
EGLD	16.2

Progress was also made by salxx in producing relative strength signals of coins:

COIN	TOTAL
BTC	1.89
ETH	2.36
SOL	7.88
HEX	0.84
LINK	3.22
INJ	6.20
RUNE	8.49
FET	3.76
EGLD	6.41
SHIB	0.50
AVAX	5.05

The next questions which remain to be answered are rebalancing times and when and how these are implemented as new data becomes available.

Current Tasks

There are two main tasks which need the most attention and we need as much help as possible to continue improving our signals.

- Development of new strategies for new coin options to become available to the SOPS.
- More sophisticated systems for asset selection.

Project Overkill v1.3

02.11.2023

Design by TRW: Archenemy

With notable contributions from:

salxx

josephalpher

Keeraiz

Update

Progress update for the project is as follows:

- Dawn of the OVERKILL strats. These are combined TV strategies using libraries which create new signals based on aggregation on multiple strategies.
- Integration on Coinmarketcap API into Google Sheets was figured out. This lead to the development of the first RSPS style tables for initial calculations of portfolio allocation sizes.
- New ideas included that all assets should run through a PV optimisation to get stats, particularly downside deviation which could be then used as one of the parameters for asset selection.

- First prelim signals were produced based on first PV optimisations for SOPS. Due to lack of optimisations for new assets, the signal did not reflect the most optimal assets.

For instance, BNB and VET were observed to underperform during the latest market movement.

- Some volume problems surfaced with strats developed on CRYPTO/USD pairs. The decision was made to switch back to BINANCE/USDT pairs.

Current tasks:

- Further strat development, including development of more ALT strats and corresponding OVERKILL strats.
- Further refinement of RSPS style table and parameters.
- Aims towards new signals which include table input for asset selection.



First glimpse at OVERKILL strat by salxx for BTC

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R
1	#	Name	Price	ATH	24h %	7d %	30d %	Volume(7d)	Market Cap		Multiplier	Potential x		Rank	x Score	30 Day % Score	100 Score	Score
2																		
3	1	Bitcoin BTC	\$34,621.26	\$68,789.63	0.37%	12.41%	28.24%	\$105,245,097.51	\$676,023,823.46	-49.68	1.99		100	49.68	28.24	100		51.17
4	2	Ethereum ETH	\$1,818.69	\$4,891.70	1.30%	8.19%	8.15%	\$68,435,905.621	\$216,718,095.33	-62.83	2.69		99	62.83	8.15	71.43		48.2
5	4	RNB RNB	\$228.10	\$690.93	0.45%	3.92%	5.81%	\$1,705,464,118	\$34,605,308.624	-66.99	3.03		97	66.99	5.81	42.86		48.52
6	7	Solana SOL	\$34.81	\$260.06	7.40%	18.88%	63.15%	\$5,707,690.115	\$14,597,780.251	-86.62	7.48		94	86.62	63.15	42.86		78.71
7	8	Cardano ADA	\$0.30	\$3.10	1.31%	14.17%	19.90%	\$1,124,323,376	\$10,603,959.261	-90.29	10.3		93	90.29	19.9	28.58		62.68
8	12	Chainlink LINK	\$11.42	\$52.88	2.97%	12.79%	40.12%	\$1,029,043,173	\$6,358,441,253	-78.41	4.64		89	78.41	40.12			65.22
9	20	Avalanche AVAX	\$11.57	\$146.22	3.55%	15.94%	25.36%	\$1,215,669,486	\$4,109,595.007	-92.09	12.64		81	92.09	25.36			63.18
10	30	Internet Comput ICP	\$4.00	\$750.73	2.48%	20.86%	25.85%	\$371,186,884	\$1,791,409,821	-99.47	187.69		71	99.47	25.85			64.33
11	36	VeChain VET	\$0.02	\$0.28	0.58%	6.92%	9.72%	\$399,295,950	\$1,388,652,282	-93.14	14.57		65	93.14	9.72	14.25		54.15
12	44	Injectica INJ	\$13.73	\$25.01	0.75%	32.73%	79.38%	\$510,626,555	\$1,149,816,925	-45.11	1.83		57	45.11	79.38			61.2
13	46	Randor RNDR	\$2.59	\$8.76	1.25%	28.06%	69.14%	\$534,010,695	\$960,562,051	-70.44	3.39		55	70.44	69.14			66.84
14	53	MultiversX EGLD	\$30.57	\$542.58	2.93%	11.96%	19.82%	\$165,046,351	\$799,194,820	-84.37	17.75		48	94.37	19.82	85.72		55.28
15																		

Preliminary asset selection table and calculations

	A	B	C	D	E	F	G	H	I	J	K	L	M
1	Name	Coin Pair	Exchange	Strategy Name	Indicator Used	DD %	Sortino	Sharpe	PF	% Prof	# Trades	Omega	TV LINK
2													
3	Archenemy	SOLUSD	BINANCE	AA SOL 1 - Archy	MacD / Aroon / EMA	46.34	3.89	2.41	1.9	65.79	38	1.48	https://www.tradingview.com/script/fuqF2x9-AA-SOL-1-Archy/
4	Archenemy	SOLUSD	BINANCE	AA SOL 2 - Mukuro	CCI / BB / STC / Keltner / DMI / Aroon / RSI / STC	69.59	3.39	2.26	5.36	68	25	1.48	https://www.tradingview.com/script/5uEEI2l-AA-SOL-2-Mukuro/
5	Archenemy	SOLUSD	BINANCE	AA SOL 3 - Joe	SuperTrend / RAVI / FZVZO / Aroon / RTI / ADX / RSI	25.97	3.74	2.33	2.06	60.87	23	1.49	https://www.tradingview.com/script/5KMN179-AA-SOL-3-Joe/
6	Archenemy	SOLUSD	BINANCE	AA SOL 4 - Alta	CCI / RSI / BB / SuperTrend / Keltner	52.12	3.67	2.32	2.66	64.71	17	1.48	https://www.tradingview.com/script/5YVWc5m-AA-SOL-4-Alta/
7	Archenemy	SOLUSD	BINANCE	AA SOL 5 - Deszi	ATR / MacD	51.52	3.51	2.36	4.83	60.87	23	1.48	https://www.tradingview.com/script/X1nQj6E-AA-SOL-5-Deszi/
8	Archenemy	SOLUSD	BINANCE	AA SOL 6 - Bangor	SuperTrend / STC / Aroon / MacD / Renko / Hull / RSI	42.52	5.35	3.13	11.45	70.27	37	1.67	https://www.tradingview.com/script/9P7ncPvb-AA-SOL-6-Bangor/
9	Archenemy	SOLUSD	BINANCE	AA SOL 7 - Backslap	ATR / Hull / RSI	51.52	3.79	2.36	6.01	68.42	19	1.47	https://www.tradingview.com/script/0OY5b9r-AA-SOL-7-Backslap/
10	Archenemy	SOLUSD	BINANCE	AA SOL 8 - Alpha	ATR / STC / CCI / Gator / EFI / FZVZO	80.26	3.53	2.22	20.05	76.19	21	1.48	https://www.tradingview.com/script/AgZKVK0L-AA-SOL-8-Alpha/
11	Archenemy	SOLUSD	BINANCE	AA SOL 9 - Fuzzy	SuperTrend / CCI / DMI / Aroon / Trix / Stoch RSI	96.84	3.46	2.35	5.01	80.43	46	1.46	https://www.tradingview.com/script/mZz3z5p-AA-SOL-9-Fuzzy/
12	Archenemy	SOLUSD	BINANCE	AA SOL 0 - Super	ATR / MacD	39.82	3.55	2.25	48.63	68.75	16	1.45	https://www.tradingview.com/script/b4q7n5G-AA-SOL-9-Super/
13													
14	josephapher	SOLUSD	CRYPTO	JA SOL 1 - Summon	RaviFisher / EMA / SuperTrend / Aroon / DMI / MA / RSI / MacD / STC	25.76	4.71	2.83	2.95	68.75	32	1.62	https://www.tradingview.com/script/fgz16Ga-JA-SOL-1-Summon/
15	josephapher	SOLUSD	CRYPTO	JA SOL 3 - Camel	STC / Tri / MacD / BB / DMI	49.18	4.03	2.53	3.76	61.11	36	1.51	https://www.tradingview.com/script/73uCaNt-JA-SOL-3-Camel/
16	josephapher	SOLUSD	CRYPTO	JA SOL 4 - Gravity	SuperTrend / Aroon / DMI / RSI / STC / EMA / MacD	49.04	4.35	2.66	9.95	69.57	23	1.56	https://www.tradingview.com/script/1Yc2uS-JA-SOL-4-Gravity/
17	josephapher	SOLUSD	CRYPTO	JA SOL 5 - Silver	DMI / STC / MacD / BB / SuperTrend / RMA Ravi / CCI / AlphasTrend / Kama	49.04	4.35	2.66	9.95	69.57	23	1.56	https://www.tradingview.com/script/2LwZTn-JA-SOL-5-Silver/
18	josephapher	SOLUSD	CRYPTO	JA SOL 6 - Apache	SuperTrend / Aroon / DMI / VZO / Ravi / RSI / STC	38.51	3.7	2.31	1.95	48.72	39	1.47	https://www.tradingview.com/script/vvbqHtg-JA-SOL-6-Apache/
19	josephapher	SOLUSD	CRYPTO	JA SOL 7 - Sultan	STC / DMI / MacD / SAR	42.14	4.39	2.44	9.07	73.08	26	1.57	https://www.tradingview.com/script/uKs339g-JA-SOL-7-Sultan/
20	josephapher	SOLUSD	CRYPTO	JA SOL 8 - Beyl	DMI / Gslic / BB / SuperTrend / ATR	42.63	4.82	2.59	5.91	73.68	19	1.61	https://www.tradingview.com/script/EXVbqRe-JA-SOL-8-Beyl/
21	josephapher	SOLUSD	CRYPTO	JA SOL 9 - King	SuperTrend / STC / ADX / Aroon	28.98	4.06	2.5	3.09	52.78	36	1.52	https://www.tradingview.com/script/4VgluKc-JA-SOL-9-King/
22	josephapher	SOLUSD	CRYPTO	JA SOL 0 - Dragon	Valente / TTF / FNLR / RF / ADX / Twigg	36.64	5.38	3.05	4.35	75	36	1.66	https://www.tradingview.com/script/eyguUIT-JA-SOL-9-Dragon/
23													
24	Unchecked												
25													
26	josephapher												https://www.tradingview.com/script/8b7d72-JA-SOL-2/
27	josephapher												https://www.tradingview.com/script/9K3d68-JA-SOL/
28													
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31													
32	Notes												
33													
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35													

Growing strat list. Total of over 100 strats. Above shows SOL strats.

ASSET	SHORT	LONG	SIGNAL	ALLOCATION
TOTAL	0	10	LONG	100.00%
BTC	0	10	LONG	25.49%
ETH	0	10	LONG	12.35%
BNB	0	10	LONG	10.27%
ADA	0	10	LONG	9.93%
SOL	0	10	LONG	10.27%
EGLD	2	8	LONG	22.32%
VET	1	9	LONG	9.38%
HEX	0	10	LONG	0.00%
The above is a strat aggregation system that uses 10 strats for each coin. Seven of these need to fire for a LONG or SHORT signal else the signal is cash. These signals are currently in development. Please use or reference with caution.				

First actionable signals

Project Overkill v1.2

27.10.2023

Design by TRW: Archenemy

With notable contributions from:

salxx

josephalpher

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Update

Progress update for the project is as follows:

- Forward testing of signals. Underperforming strats switched out for new ones.
- Expansion of the Experimental Strat List continues. 10 strats accumulated and added to the strat list for:
BTC / ETH / BNB / ADA / SOL / EGLD / VET / HEX
- Strat development begun and needed on:
LTC / AVAX / MATIC / RUNE / LINK / FET / INJ / TRON / ALGO / DOGE / PEPE / SHIB
- Automated signals developed to manage strats signals.
- Preliminary asset allocation table created

Current tasks:

- Further continuation of ALT strat development.
- API integration to accumulate data needed to build live RSPS style tables.

Project Overkill v1.1

21.10.2023

Design by TRW: Archenemy

With notable contributions from:

salxx

back

Update

First feedback was received from fellow TRW members. Notable suggestions / ideas were:

1. Suggested development of strategies using CRYPTO over Binance
2. Reduction of strategy numbers and addition of other TPI components
3. Code suggested for building TPI signals based on 10 strategies.
4. Code suggested for building TPI signals based on less strategies plus other TPI components.
5. Ensuring time coherence between strats
6. The possible creation of a universal/general ALT TPI.

Due to the time consuming nature of building strategies, the idea of reducing the strategy number and adding other TPI components to provide signals especially for ALT's appears to be valid. Further insights suggest building combination TPI's for ALTs using baseline indicators to ensure time coherence. For instance, something simple like a 12 and 25 period EMA as a baseline macro trend scanner and then using that as a guideline.

Further work continues now with the implementation of the above. Continued strategy development and TPI components for ALT's, automation tests as well as scoring systems to determine asset allocation.



TPI by salxx. Combination of strats and TPI components



TPI by back. For combination of multiple strategies

Project Overkill v1.0

17.10.2023

Design by TRW: Archenemy

With notable contributions from:

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Overview

This project's aim is to create a system based on aggregated strategies to provide investing signals for trending assets in the crypto space. The basic design centres around signals produced by 10 strategies per asset class, with 7 strats needed to be congruent in order to produce a valid signal. This may be reduced and/or automated in time.

Its design aims to take the benefits of SOPS, and combine it with flexible RSPS style allocations to take advantage of an ever changing market.

Further goals are the expansion of asset signals and automation.

This is a personal project and not financial advice. I'm not accountable for anything whatsoever presented here or your interpretation thereof.

Goals

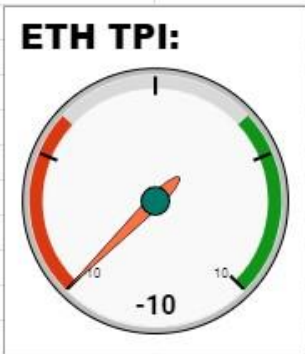
1. To build a library of assets, each using 10 quality strategies
2. To create a scoring system for asset selection
3. To produce clean signals for portfolio management
4. To automate signals from TradingView into Google Sheets

Initial Testing

A selection of 7 assets were included in initial testing. These were selected because of them being consider a major, i.e. BTC, ETH, their position in market cap, ADA, SOL, BNB and a representation of shitcoins i.e. EGLD, VET selected from observation/experience.

Strategy Development

Strategies were developed and modified for each of these using the strats available in the MC Strat List. These include BTC, ETH, ETH, ADA & BNB. The strats used for EGLD, VET and SOL were developed and modified from existing sources and should be considered experimental. These have been managed and coded to ensure consistency with tables and for export and automation purposes:

Strategy:	Value:	TV:	Component:	ETH
AA ETH 1 - Archy	-1			
AA ETH 2 - Lawless	-1			
AA ETH 3 - Maverick	-1			
AA ETH 4 - Faru	-1			
AA ETH 5 - Pecker	-1			
AA ETH 6 - Ocelot	-1			
AA ETH 7 - Killer	-1			
AA ETH 8 - Backslap	-1			
AA ETH 9 - Gen5	-1			
AA ETH 0 - Haven	-1			
TOTAL	-10		10	0



Portfolio Building

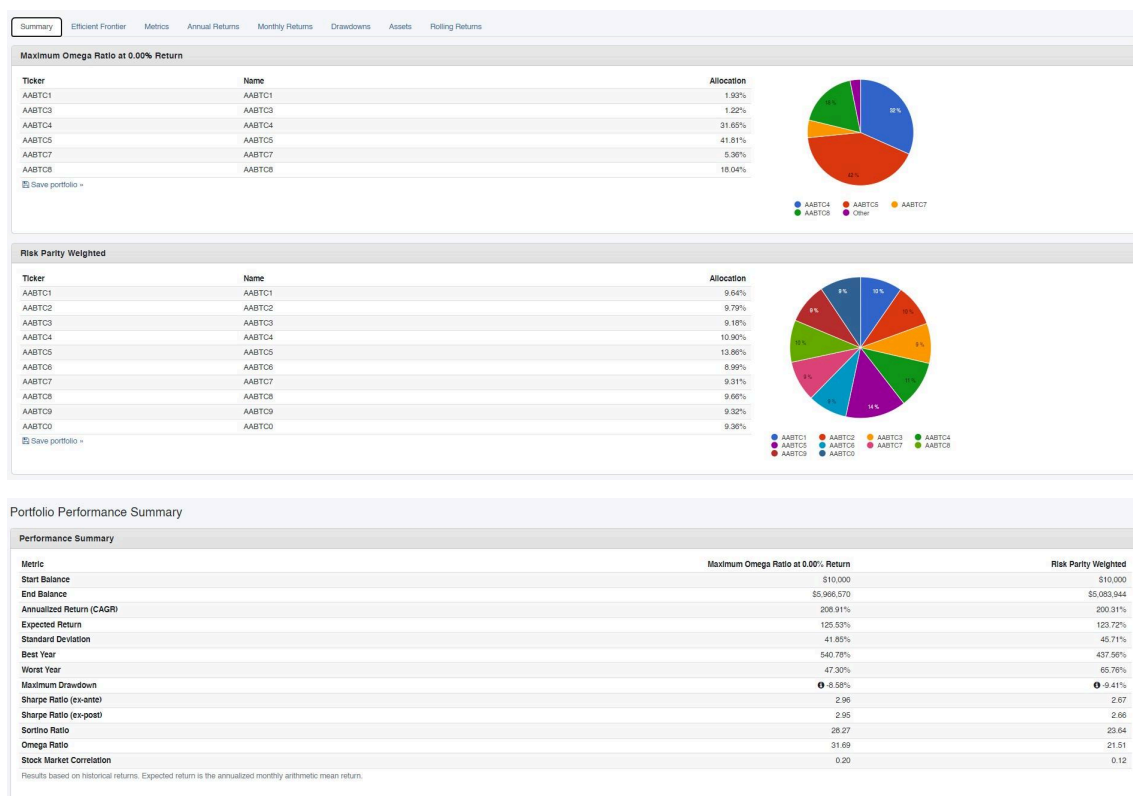
I. Portfolio Visualiser

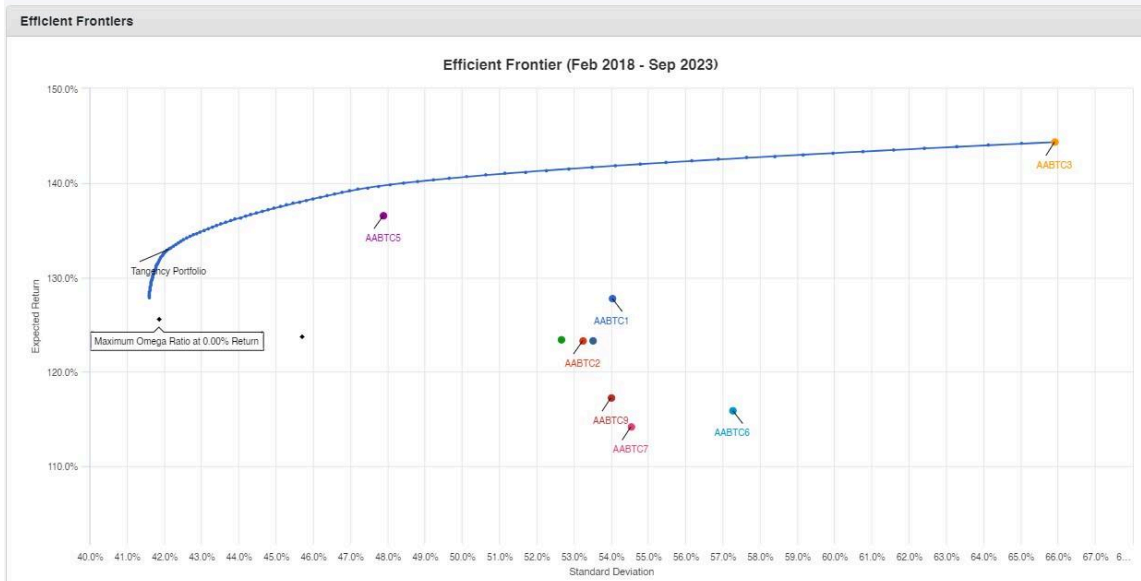
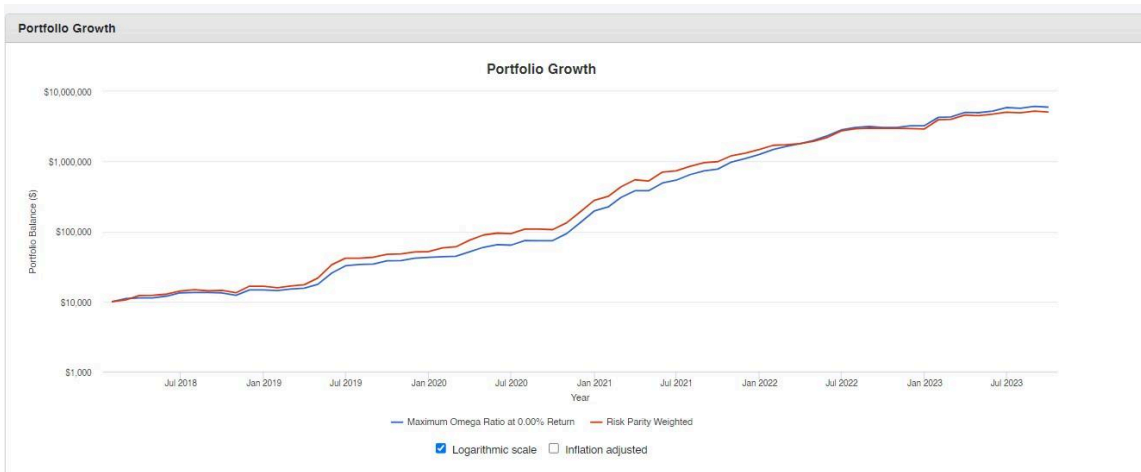
Each asset had all 10 strats indexed and imported into Portfolio Visualiser. Extreme imbalances were observed in some cases, but included as the system relies on aggregated strats. The optimisations using Risk Parity were considered as more reliable in this case case study, again due to the aggregated approach to the design.

One more optimisation was done for the sake of science, i.e. an All-Stars portfolio using the best performing strategies of each set of strats.

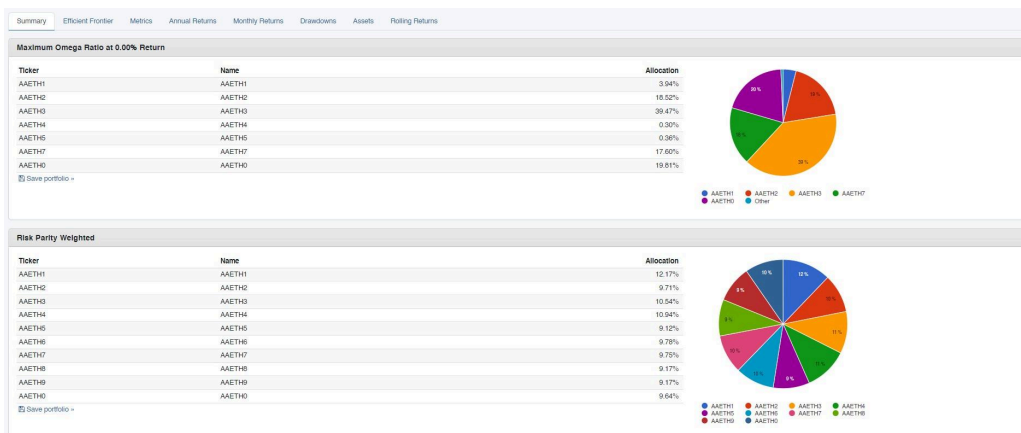
Results were as follows:

BTC





ETH

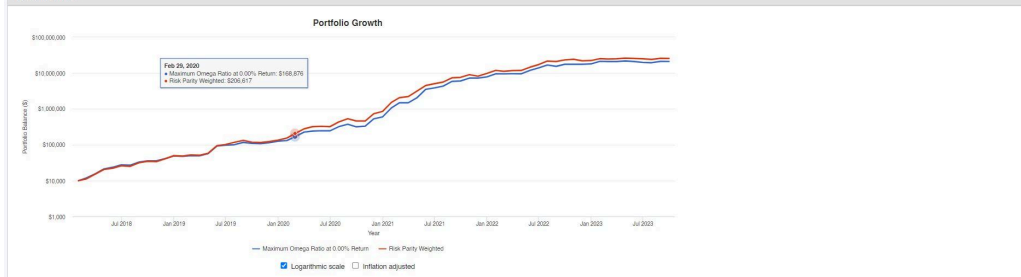


Portfolio Performance Summary

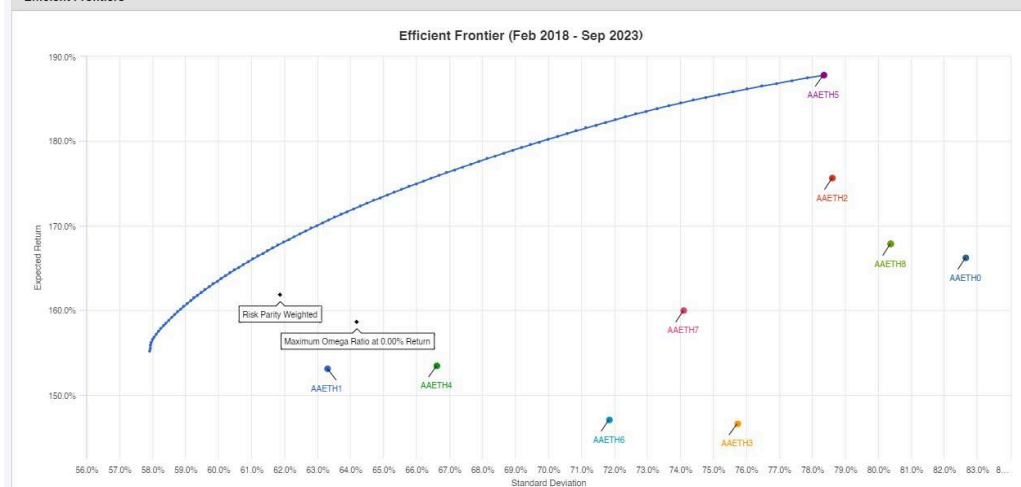
Performance Summary		
Metric	Maximum Omega Ratio at 0.00% Return	Risk Parity Weighted
Start Balance	\$10,000	\$10,000
End Balance	\$21,046,560	\$25,544,978
Annualized Return (CAGR)	285.67%	299.20%
Expected Return	158.63%	161.85%
Standard Deviation	64.19%	61.86%
Best Year	1,200.74%	1,038.14%
Worst Year	16.72%	14.80%
Maximum Drawdown	16.19%	13.54%
Sharpe Ratio (ex-ante)	2.44	2.59
Sharpe Ratio (ex-post)	2.44	2.59
Sorinno Ratio	18.37	15.53
Omega Ratio	18.80	12.89
Stock Market Correlation	-0.03	0.01

Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.

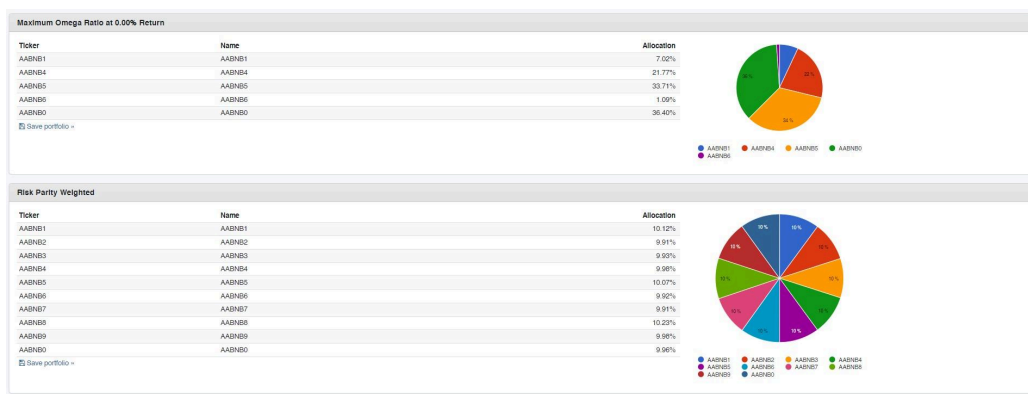
Portfolio Growth



Efficient Frontiers



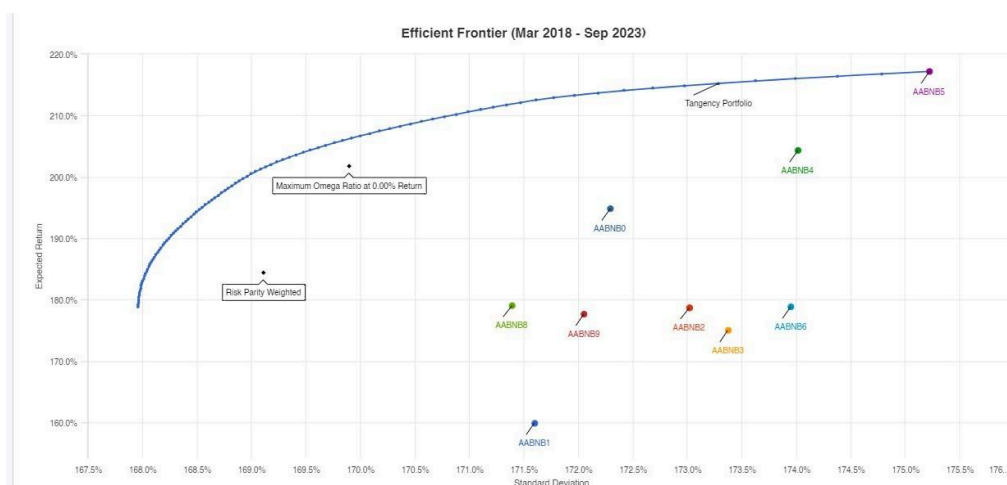
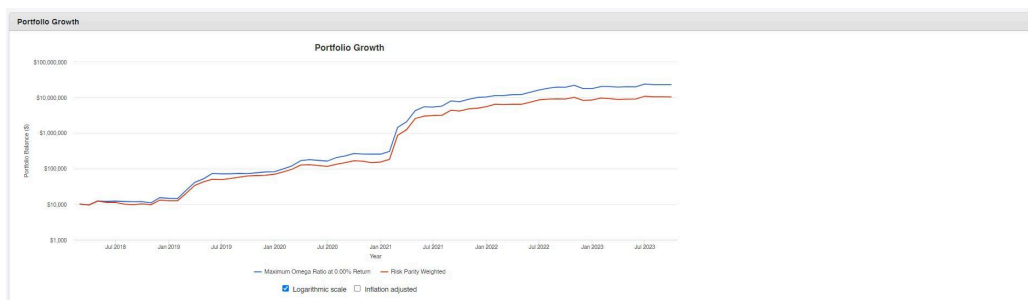
BNB



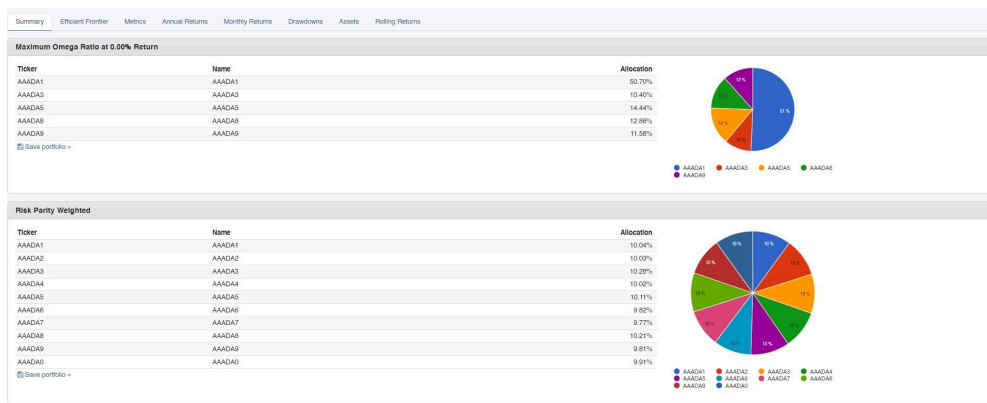
Portfolio Performance Summary

Performance Summary			
Metric	Maximum Omega Ratio at 0.00% Return		Risk Parity Weighted
Start Balance	\$10,000		\$10,000
End Balance	\$22,964,877		\$10,308,547
Annualized Return (CAGR)	299.93%		246.48%
Expected Return	201.79%		184.39%
Standard Deviation	169.69%		169.31%
Best Year	3,002.21%		3,352.26%
Worst Year	29.47%		21.78%
Maximum Drawdown	-19.10%		-21.31%
Sharpe Ratio (ex-ante)	1.18		1.08
Sharpe Ratio (ex-post)	1.18		1.08
Sorino Ratio	18.92		14.73
Omega Ratio	16.27		11.13
Stock Market Correlation	0.06		0.06

Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.



ADA

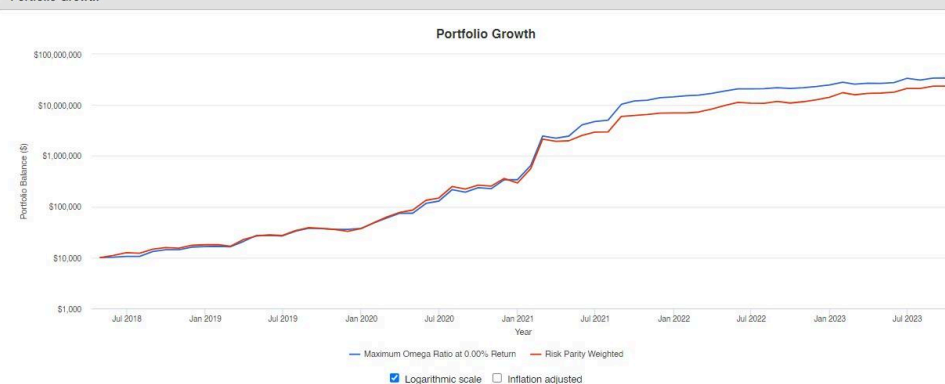


Portfolio Performance Summary

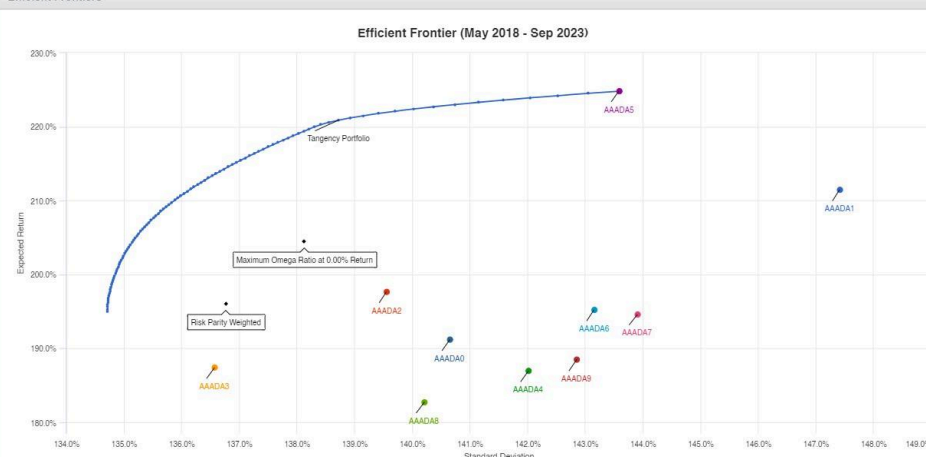
Performance Summary		
Metric	Maximum Omega Ratio at 0.00% Return	Risk Parity Weighted
Start Balance	\$10,000	\$10,000
End Balance	\$33,975,123	\$23,591,490
Annualized Return (CAGR)	349.65%	219.35%
Expected Return	204.51%	196.04%
Standard Deviation	138.12%	136.77%
Best Year	4,144.62%	2,273.82%
Worst Year	36.60%	62.25%
Maximum Drawdown	-12.24%	-10.35%
Sharpe Ratio (ex-ante)	1.47	1.42
Sharpe Ratio (ex-post)	1.47	1.42
Sorinco Ratio	24.05	15.29
Omega Ratio	22.04	12.49
Stock Market Correlation	0.08	0.08

Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.

Portfolio Growth



Efficient Frontiers



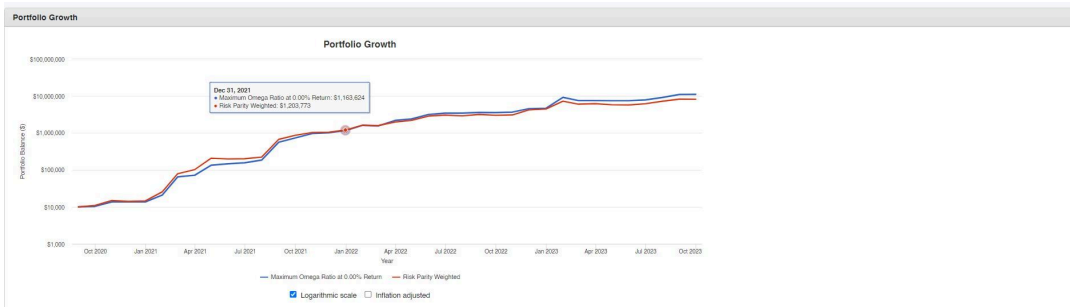
SOL



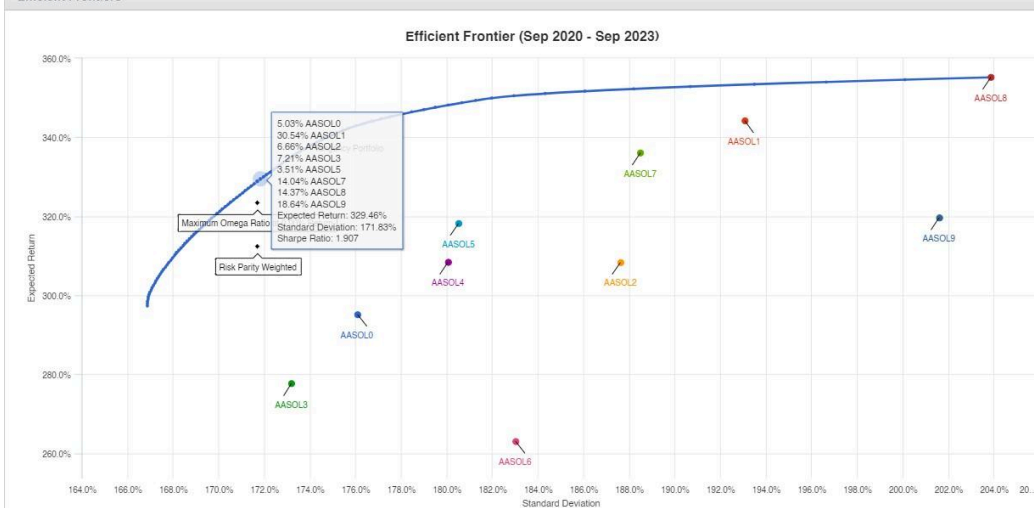
Portfolio Performance Summary

Performance Summary			
Metric	Maximum Omega Ratio at 0.00% Return		Risk Parity Weighted
Start Balance	\$10,000		\$10,000
End Balance	\$11,117,701		\$8,202,547
Annualized Return (CAGR)	872.52%		781.18%
Expected Return	323.36%		312.94%
Standard Deviation	171.69%		171.70%
Best Year	8,407.10%		8,175.84%
Worst Year	36.78%		45.46%
Maximum Drawdown	-18.61%		-21.96%
Sharpe Ratio (ex-ante)	1.87		1.81
Sharpe Ratio (ex-post)	1.87		1.81
Sortino Ratio	30.00		25.53
Omega Ratio	43.16		21.34
Stock Market Correlation	0.18		0.16

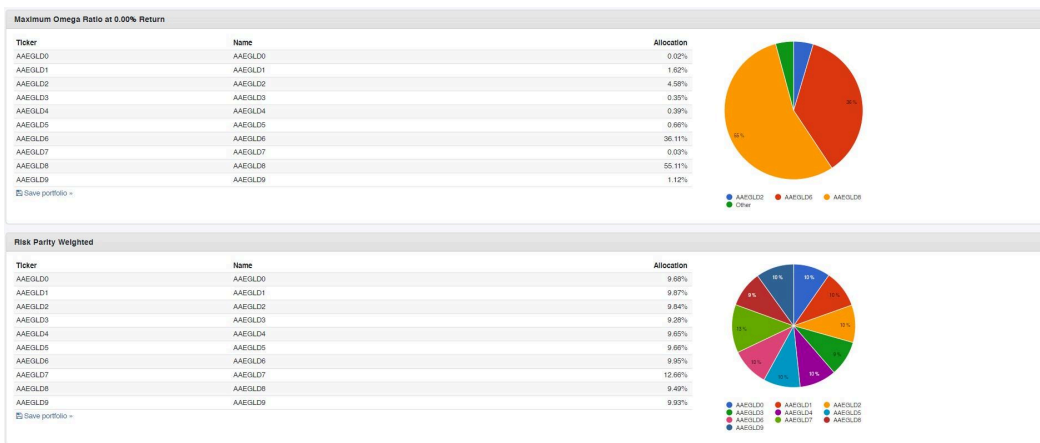
Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.



Efficient Frontiers



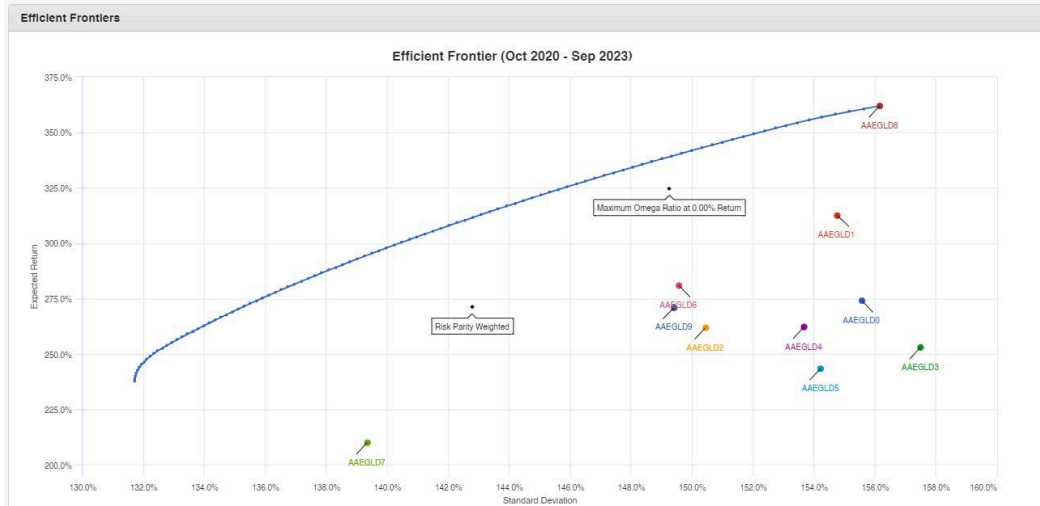
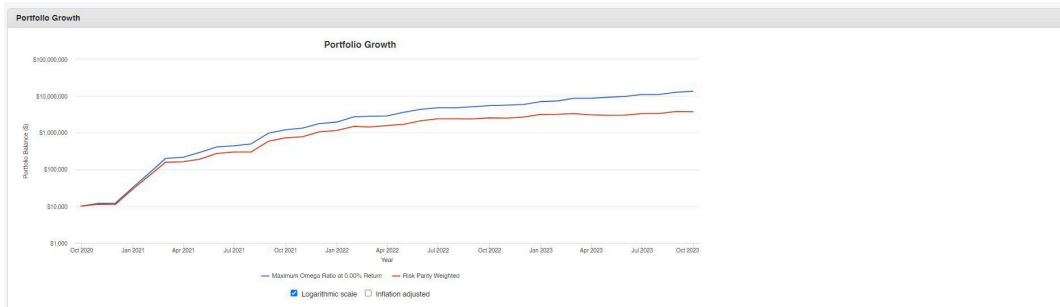
EGLD



Portfolio Performance Summary

Performance Summary		Maximum Omega Ratio at 0.00% Return	Risk Parity Weighted
Start Balance		\$10,000	\$10,000
End Balance		\$13,415,164	\$3,740,932
Annualized Return (CAGR)		1,002.97%	620.54%
Expected Return		324.65%	271.19%
Standard Deviation		149.25%	142.79%
Best Year		5,974.23%	3,671.58%
Worst Year		91.19%	16.62%
Maximum Drawdown		0.00%	-10.63%
Sharpe Ratio (ex-ante)		2.16	1.89
Sharpe Ratio (ex-post)		2.16	1.89
Sortino Ratio		1,178.46	45.47
Omega Ratio		N/A	39.40
Stock Market Correlation		0.01	0.03

Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.



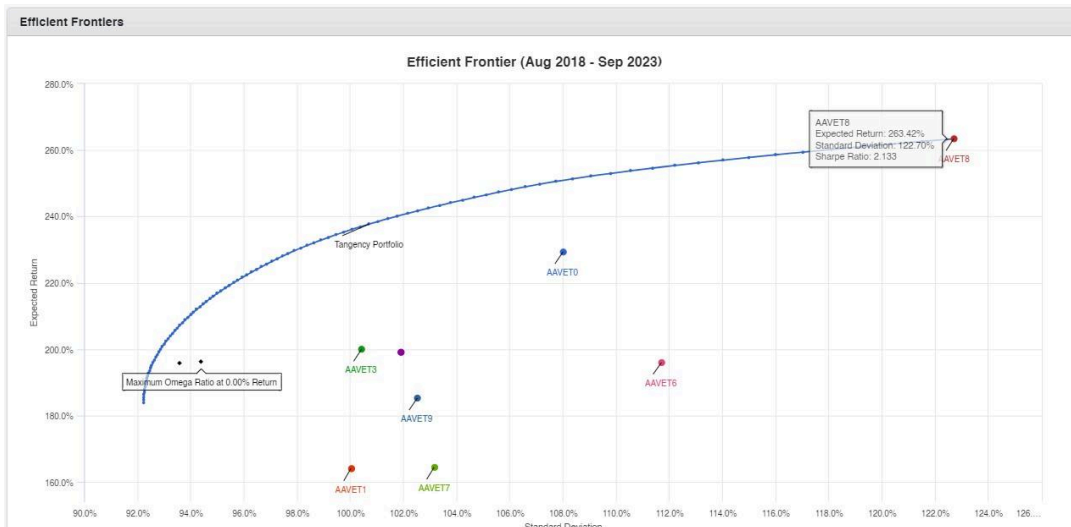
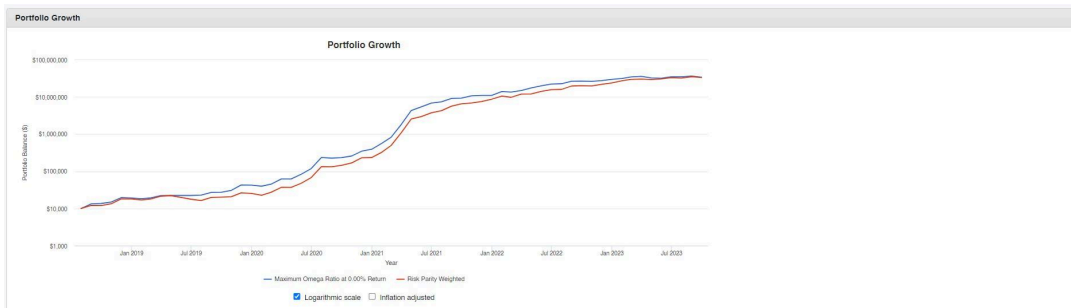
VET



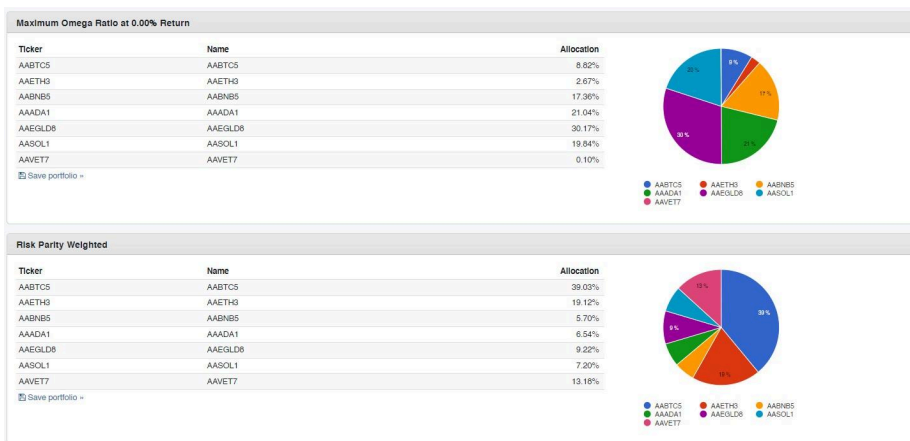
Portfolio Performance Summary

Performance Summary		Maximum Omega Ratio at 0.00% Return	Risk Parity Weighted
Metric		\$10,000	\$10,000
Start Balance		\$33,859,328	\$33,191,549
End Balance		382.13%	380.27%
Annualized Return (CAGR)		196.17%	195.78%
Expected Return		94.38%	93.58%
Standard Deviation		2,684.16%	3,611.75%
Best Year		14.17%	39.52%
Worst Year		-10.92%	-25.10%
Maximum Drawdown		2.06	2.07
Sharpe Ratio (ex-ante)		27.53	16.30
Sharpe Ratio (ex-post)		25.43	14.98
Sortino Ratio		0.12	0.11
Omega Ratio			
Stock Market Correlation			

Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.



ALL STARS



Portfolio Performance Summary

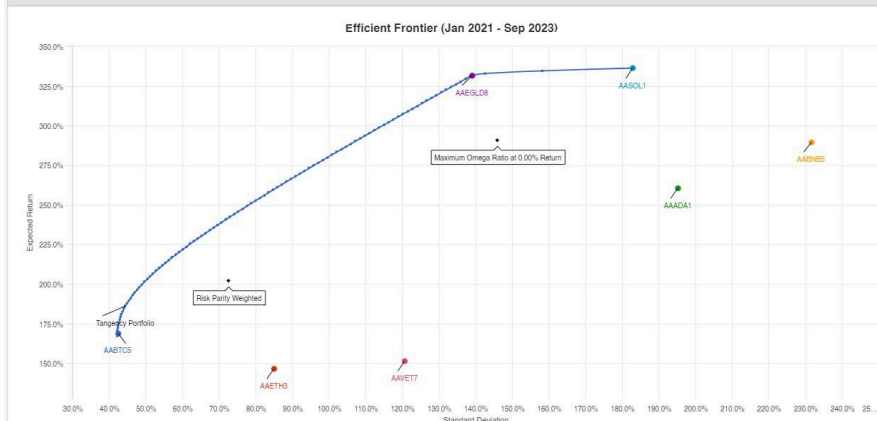
Metric	Maximum Omega Ratio at 0.00% Return	Risk Parity Weighted
Start Balance	\$10,000	\$10,000
End Balance	\$4,032,413	\$1,097,119
Annualized Return (CAGR)	786.09%	451.96%
Expected Return	290.75%	202.11%
Standard Deviation	145.95%	72.59%
Best Year	6,860.53%	2,446.31%
Worst Year	85.20%	47.33%
Maximum Drawdown	0.00%	-4.66%
Sharpe Ratio (ex-ante)	1.98	2.76
Sharpe Ratio (ex-post)	1.98	2.74
Sortino Ratio	1,070.42	59.86
Omega Ratio	N/A	59.26
Stock Market Correlation	0.16	0.20

Results based on historical returns. Expected return is the annualized monthly arithmetic mean return.

Portfolio Growth



Efficient Frontiers



II. Asset Allocations

The next step was to calculate suggesting weightings for assets using Downside Deviation. Two calculations were done. Omega & Risk Parity.

	BTC	ETH	BNB	ADA	SOL	EGLD	VET
Downside Deviation	1,19	2,4	2,98	2,37	2,98	0,01	3,83
Inverse Volatility (1/Downside Dev)	0,840336	0,416667	0,33557	0,421941	0,33557	100	0,261097
Normalised Values (SUM PV1, PV2, PV3))							102,6112
Normalised Weights (PV/SUM)	0,00819	0,004061	0,00327	0,004112	0,00327	0,974553	0,002545
Portfolio Amount	10000	10000	10000	10000	10000	10000	10000
Allocation (Normalised Weights * Portfolio)	81,89518	40,60636	32,70311	41,12037	32,70311	9745,527	25,44524

	BTC	ETH	BNB	ADA	SOL	EGLD	VET
Downside Deviation	1,41	2,91	3,5	3,62	3,5	1,61	3,83
Inverse Volatility (1/Downside Dev)	0,70922	0,343643	0,285714	0,276243	0,285714	0,621118	0,261097
Normalised Values (SUM PV1, PV2, PV3))							2,782749
Normalised Weights (PV/SUM)	0,254863	0,12349	0,102673	0,09927	0,102673	0,223203	0,093827
Portfolio Amount	10000	10000	10000	10000	10000	10000	10000
Allocation (Normalised Weights * Portfolio)	2548,631	1234,903	1026,734	992,6987	1026,734	2232,031	938,2687

In the Omega version, an extreme irregularity was observed. There was no downside deviation in the EGLD set of strats. Value was 0%. (When replaced with the value from the Risk Parity optimisation, the allocation percentages were similar.)

Final allocation amounts were:

BTC	ETH	BNB	ADA	SOL	EGLD	VET
25,49%	12,35%	10,27%	9,93%	10,27%	22,32%	9,38%

From the above, possible conclusions from this were that this could be averaged to a position size and managed with a scoring system to determine the portfolio allocation. Initial idea is a slot based system of 7 assets trading perpetually.

III. Expectations

It is my personal expectation that the majors should at the very least 3x during the next market cycle, with selected ALT's performing from 5 - 7x from bottom to peak.

The goal of this portfolio is not to create the most efficient portfolio on earth, but rather a conservative one with a higher chance of success. An average of a minimum of 5x is the goal of this portfolio. With a goal of an average of 5x across all assets, and a further goal of -5x on the way down from the peak of the next run, the expectations of the portfolio are as follows:

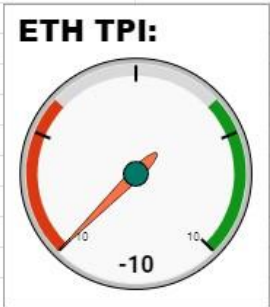
With a portfolio of \$100,000:

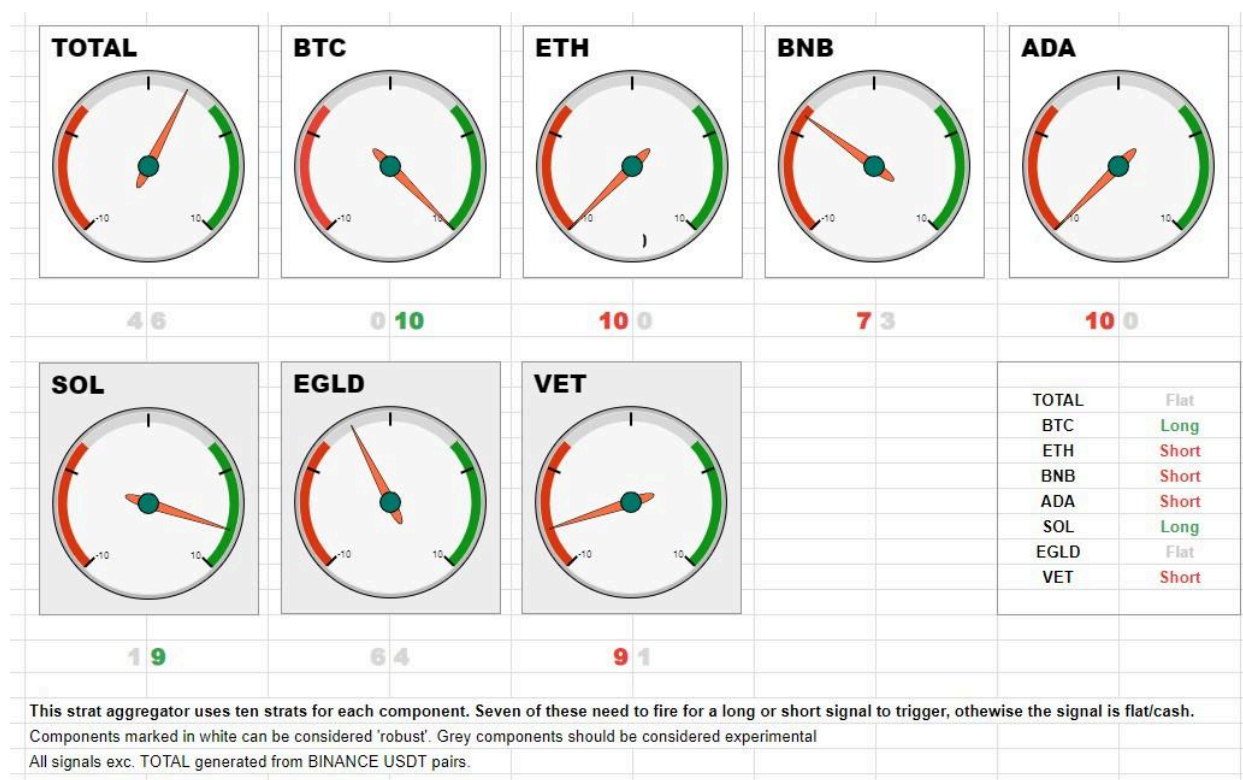
$$100,000 \times 5 \times 5 = 2,500,000$$

Anything else in my mind is a bonus and should be considered **OVERKILL**.

Signals

The first signals from this project take the form of gauges showing how many strats are firing LONG or SHORT.

Strategy:	Value:	TV:	Component:	ETH
AA ETH 1 - Archy	-1			
AA ETH 2 - Lawless	-1			
AA ETH 3 - Maverick	-1			
AA ETH 4 - Faru	-1			
AA ETH 5 - Pecker	-1			
AA ETH 6 - Ocelot	-1			
AA ETH 7 - Killer	-1			
AA ETH 8 - Backslap	-1			
AA ETH 9 - Gen5	-1			
AA ETH 0 - Haven	-1			



Gauges show how many strats are firing LONG or SHORT. Conditional formatting colours the values green or red if they are greater than 7. Gauges are set up to signal flat when the strat count is less than 7. If the gauge is grey, this indicates neutral or CASH.

Extended Asset Selection

The next phase of the project now moves into first, extending asset selection through the development of new strategies, second, the creation of a scoring system to manage asset allocation and third, the automation thereof to provide signals in Google Sheets. Strats wanted, but are not limited to are:

SOL
EGLD
VET



LINK
AVAX
DOGE
DOT
TRON
MATIC
AAVE
ALGO
RUNE
SHIB

New strat ideas and coins are welcome. If you would like to contribute to this project, please dm me in TRW requesting access to the project: