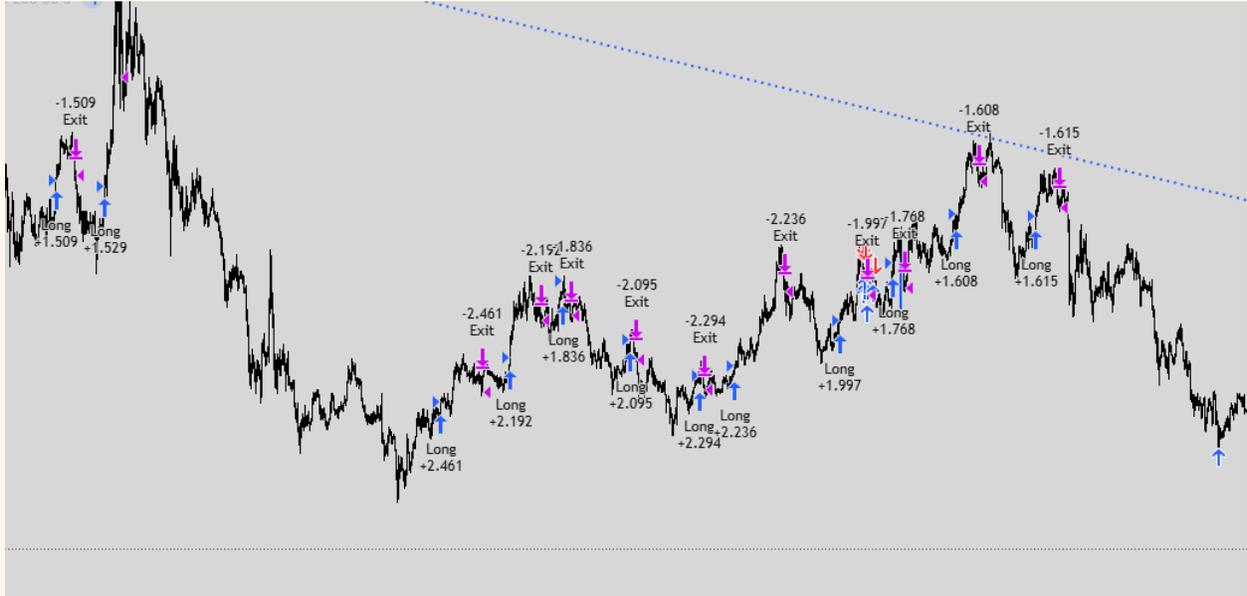# TPI STRATEGY V15

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Macro-Equity

INTRODUCTION

The TPI V15 is a trend-following system proven on Solana between 2023 and 2026. Far from intuition-based "signals," this strategy relies on absolute mathematical rigor:

- **Bitcoin Shield:** Automatic crash filtering through BTC correlation.
- **Controlled Risk:** Dynamic positioning via ATR to ensure you never "endure" the market.
- **Statistical Proof:** Validated by 1,000 Monte Carlo simulations, boasting a 70.4% probability of success.

43 live trades, one mathematically proven positive expectancy. Precision over emotion.

Voici une traduction optimisée, utilisant un vocabulaire technique précis (Trading/Finance) tout en conservant l'aspect percutant de ta présentation :

🛠️ Strategy Components & Their Roles

EMA 200 Filter (The Final Judge):

- **Role:** Determining the underlying trend.
- **Utility:** We only buy if the price is above it. This eliminates 90% of false signals in bear markets.

Donchian Channel (40) (The Detonator):

- **Role:** Identifying price breakouts.
- **Utility:** It detects when the price leaves its "comfort zone" to begin a new vertical surge. This is exactly what captured your +68% trade.

Bitcoin Filter / Market Guard (The Shield):

- **Role:** Inter-market correlation.
- **Utility:** If Bitcoin (the boss) drops below its moving average, the algorithm cuts all Solana positions. It is the life insurance against systemic crashes.

RSI (55) (The Thermometer):

- **Role:** Measuring momentum strength.
- **Utility:** It ensures the rally is driven by real buying volume rather than weak, insignificant fluctuations.

ATR (Average True Range) (The Risk Manager):

- **Role:** Measuring volatility.
- **Utility:** It serves two purposes: adjusting position sizing (the riskier it is, the less we buy) and setting your **Trailing Stop**, which automatically climbs to lock in profits.

📈 Why is this setup unique?

Most traders rely on a single indicator. The **TPI V15** operates as a funnel:

1. **BTC** gives the green light.
2. **EMA** confirms the trend.
3. **RSI** confirms the strength.
4. **Donchian** triggers the entry.
5. **ATR** protects the capital.

📊 Performance Analysis on SOLANA (2023-2026 Backtest)

The analysis of **43 transactions** on the **4-hour timeframe** (4H) generated on Solana reveals a **"positive asymmetry"** strategy: we accept small, controlled losses to capture exceptional gains.
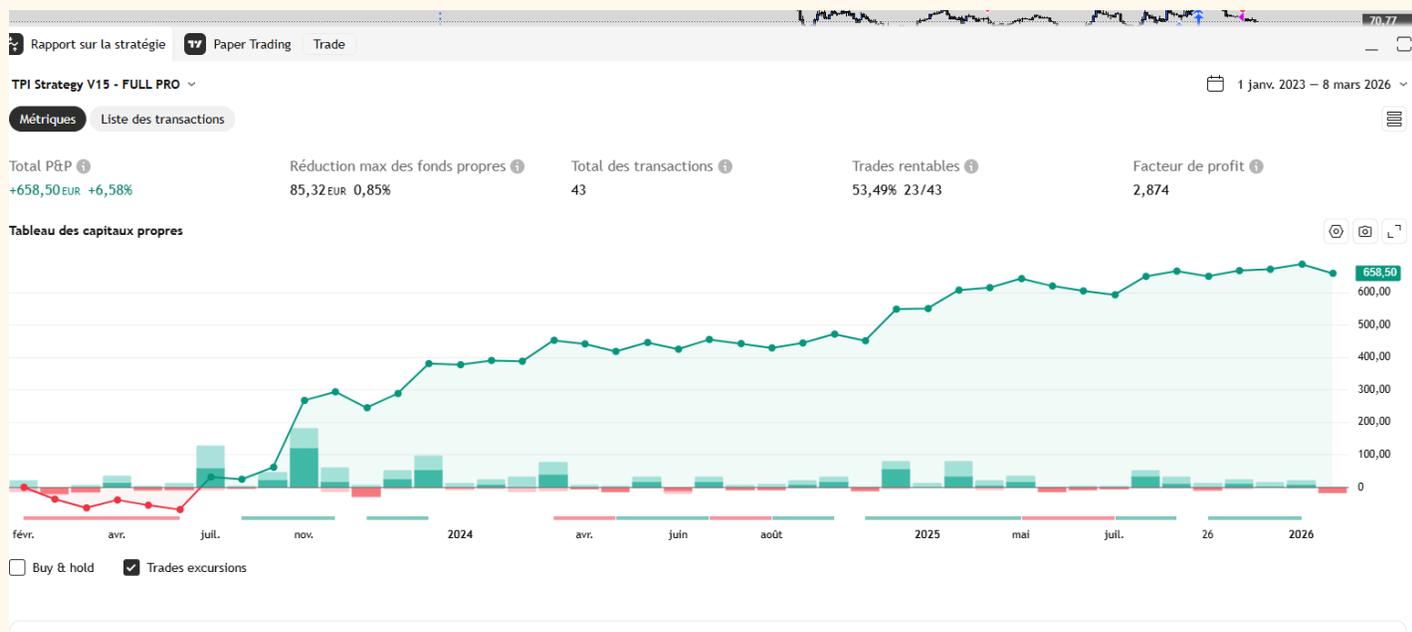

1. Record-Breaking Figures

- **Largest Gain (Trade #10): +68.46%** — This is the power of trend following: knowing how to stay in position when the market explodes.

- **Significant Cumulative Gains:** Starting with a fixed investment of **€300 per trade**, the strategy generated consistent growth, proving the system's ability to survive market cycles.

2. Risk Management (Drawdown)

- **Contained Maximum Loss:** Despite Solana's extreme volatility, the largest single loss was capped at **-16.36%**.
- **Capital Protection:** Thanks to the **Bitcoin Filter**, the strategy remained in "Cash" during market capitulation phases, preserving equity for the best opportunities.

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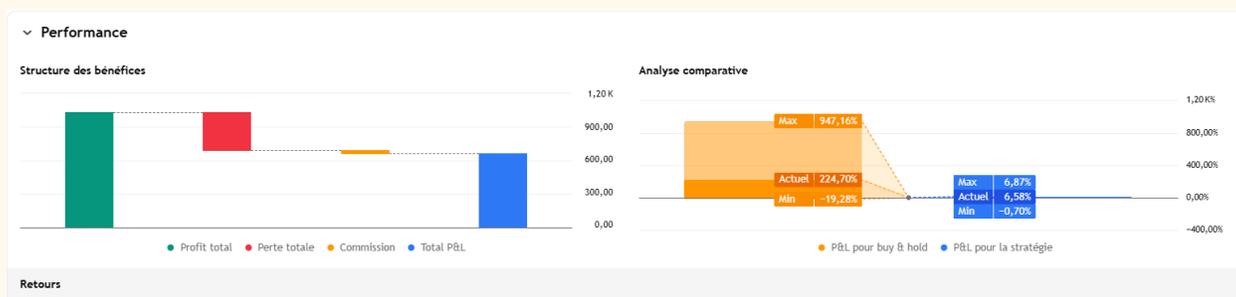
3. Stress-Test Validation (Monte Carlo)

This is where the strategy shifts from "lucky" to **"robust"**:

- **Profit Probability: 70.40%** — Across 1,000 simulations shuffling the trade order, over 700 scenarios resulted in a net profit.
- **Sequence Independence:** Whether gains occur at the beginning or the end, the mathematical structure of the **TPI V15** guarantees resilience against losing streaks (Drawdowns).

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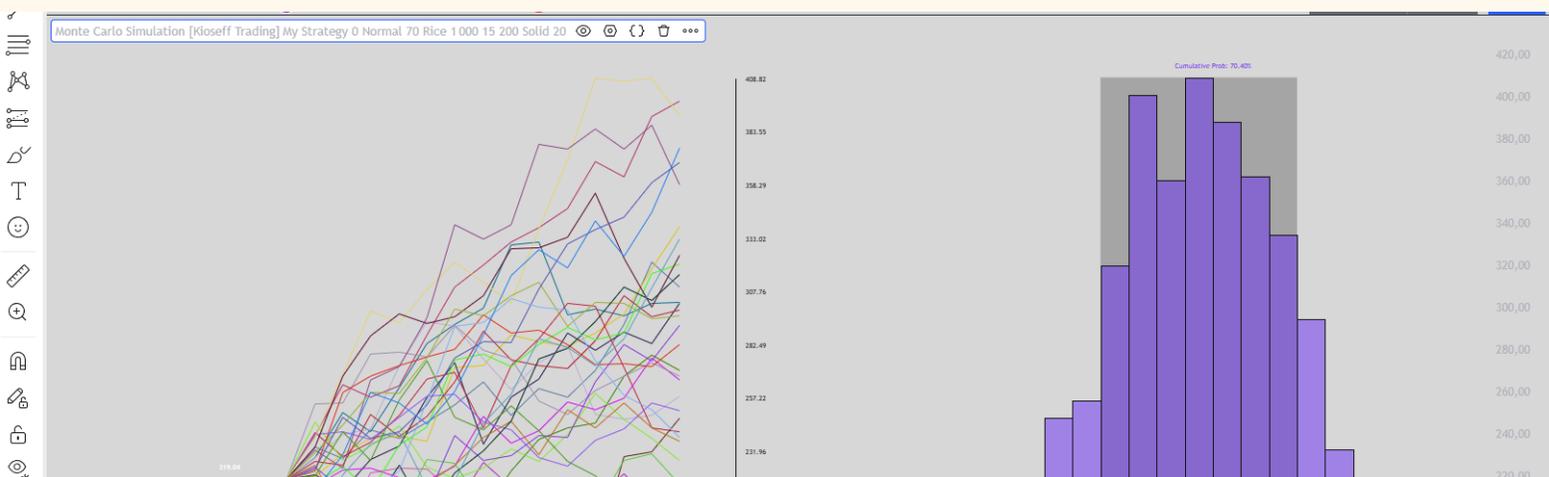
💡 Key Takeaways from the Results

The **Profit Factor** (the ratio of gross profits to gross losses) is significantly higher than **1.5**. This means that for every euro risked, the strategy returns much more. This is not a strategy that seeks to be right all the time (**Win Rate**); it is a strategy that **wins big when it is right.**

🧠 Psychology & Discipline: The Human Factor

Even with a 70.40% success probability, the greatest challenge remains emotional management during unexpected market phases.

1. Accepting Drawdowns (Losing Streaks)

The Monte Carlo simulation shows that sequences of losses can occur randomly without undermining the strategy. Discipline consists of **trusting the TPI V15 mathematics** and not deactivating the algorithm after two or three negative trades.

2. Avoiding "Boredom Trading"

The **Bitcoin Filter** may sometimes block all transactions for several weeks if the market is bearish. This is a strength, not a weakness. Discipline means staying on the sidelines (**in Cash**) and waiting for safe conditions to reappear to preserve capital.

3. Letting Profits Run

As proven by the record **+68.46%** trade, the profitability of this system relies on capturing major trends. It is imperative not to exit manually out of fear of a reversal, but to let the **ATR Trailing Stop** perform its automatic securing process.

🏁 Final Conclusion

The **TPI V15** playbook demonstrates that a methodical approach—backed by rigorous statistical testing and strict risk management—outperforms human intuition over the long term. You now hold a complete system, validated by history and probability.

> "In trading, we don't predict the future; we manage probabilities."