

TRINIDAD SEGOVIA

HYBRID APPROACH

AVERAGE TRUE RANGE TO EMPLOY BOLLINGER BANDS AND EMA CROSSOVER

Purpose of the Average True Range



- 01 Determine Regime
- 02 Employ Correct Strategy
- 03 Understand the presence of Inertia



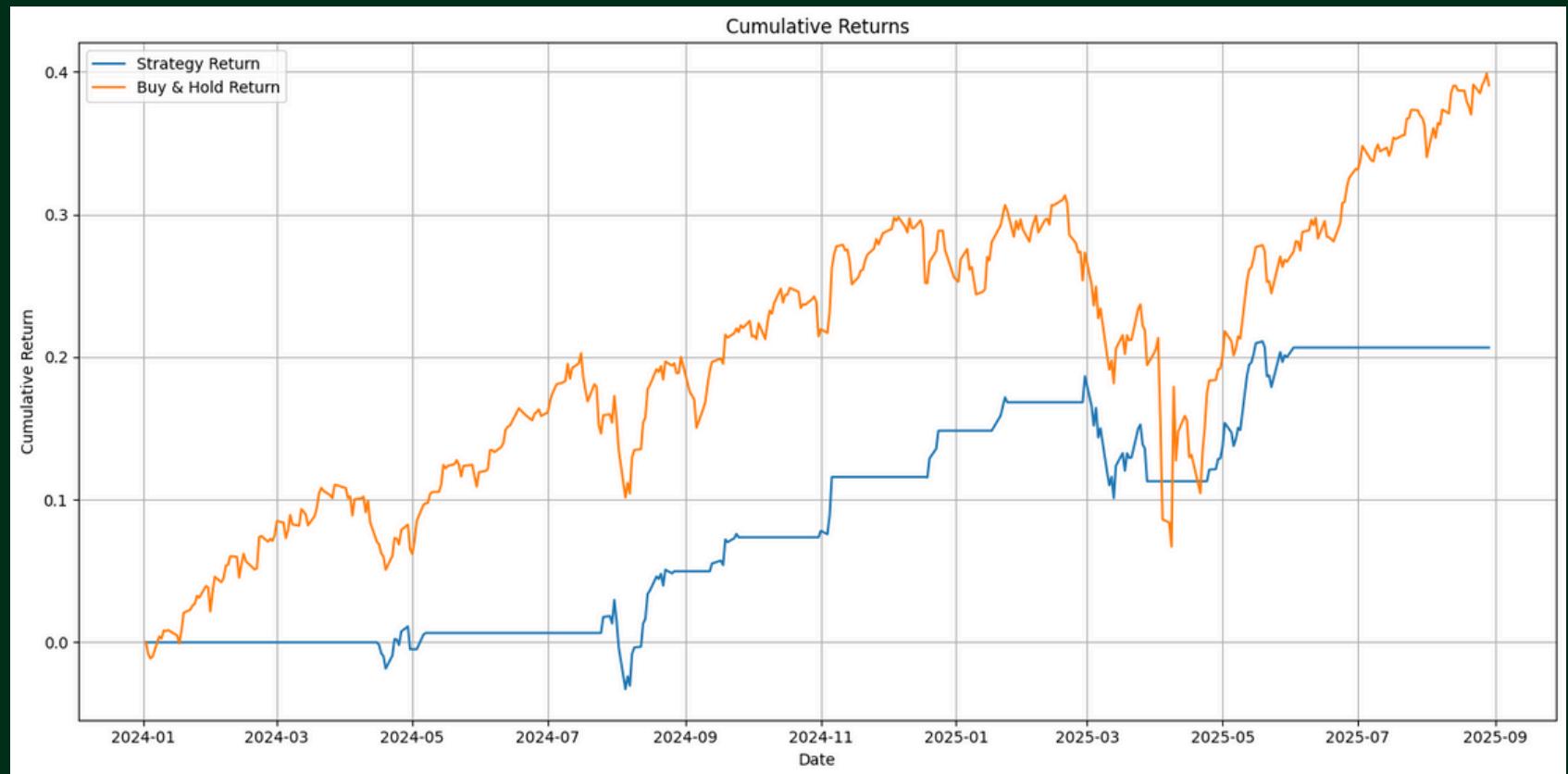
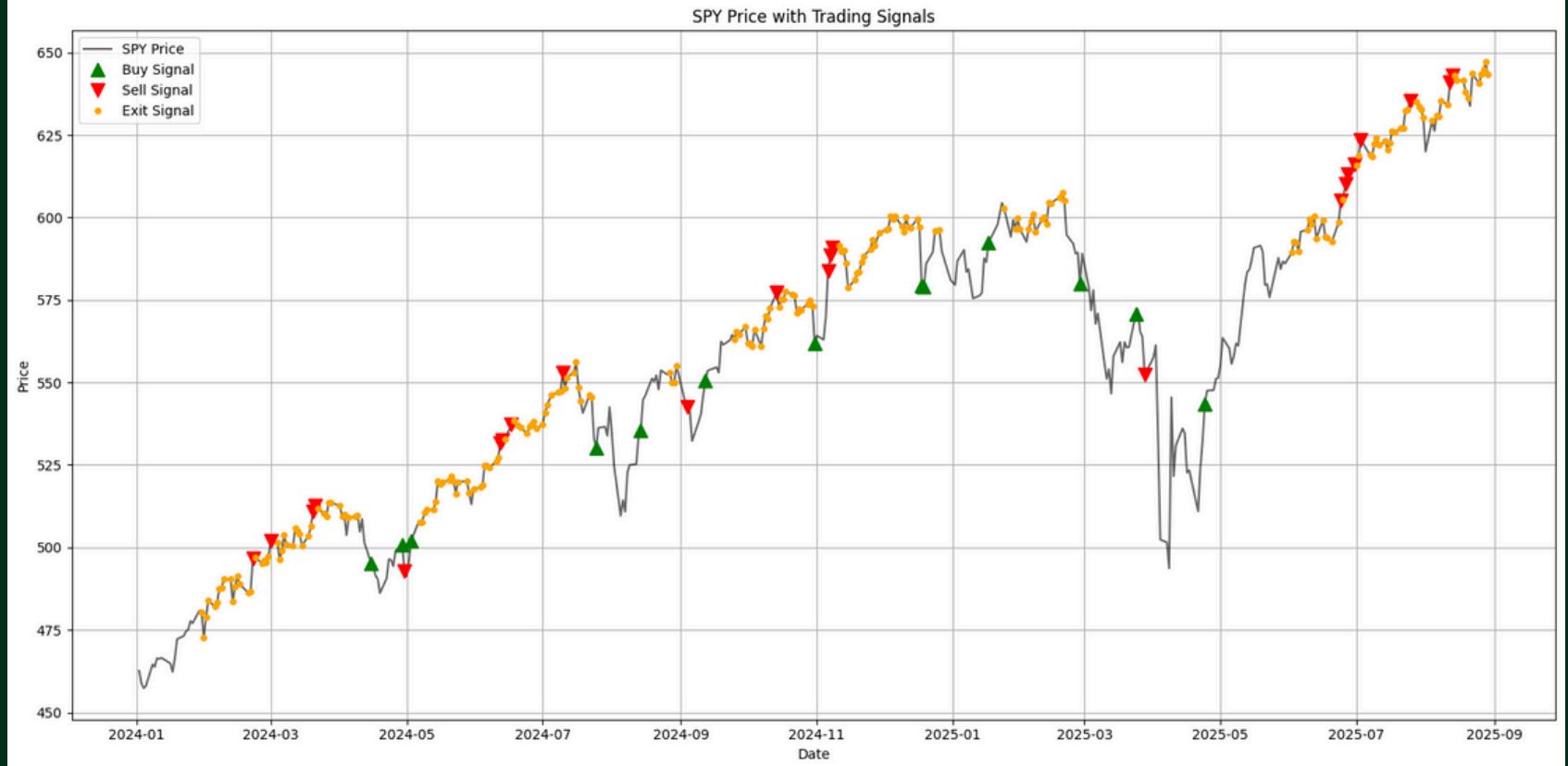
The Two Strategies

EMA CROSSOVER

The strategy activates a trend-following approach using EMA crossovers. We buy when the fast EMA crosses above the slow EMA to ride the upward trend.

BOLLINGER BANDS

The strategy activates a mean-reversion approach using Bollinger Bands. We buy when the price drops below the lower band and sell when it touches the upper band, profiting from the price returning to its average.



THE POWER OF ADAPTABILITY

Total Return: 20.66%

Annualized Return: 12.02%

Annualized Volatility: 8.55%

Sharpe Ratio: 1.41

EMA: 5-10 day

Bands: 20 day



**THANK
YOU**