

ETH Aggressive Trend Strategy

Technical Breakdown and Indicator
Logic

1. Core Concept

- Aggressive trend-following strategy for ETH that captures strong momentum.
- Uses confirmations from:
 - EMAs for trend structure
 - RSI for momentum strength
 - Volume for market participation
 - ATR for dynamic stop loss and take profit

2. Indicators Used

- • EMA (9, 21, 50): Defines trend and crossovers.
- • RSI (14): Filters out weak momentum.
- • ATR (14): Sets Stop Loss and Take Profit dynamically.
- • Volume SMA(20): Confirms strong breakout participation.

3. Triple-EMA and RSI Logic

- • Trend Up: $\text{EMA9} > \text{EMA21} > \text{EMA50}$ (Bullish)
- • Trend Down: $\text{EMA9} < \text{EMA21} < \text{EMA50}$ (Bearish)
- RSI Confirmation:
 - • Bullish: $\text{RSI} > 55$ and < 80
 - • Bearish: $\text{RSI} < 45$ and > 20

4. Entry Logic

- LONG entry when:
 - • Bullish EMA crossover OR all EMAs aligned upward
 - • RSI confirms bullish strength
 - • Close crosses above EMA9
 - • Volume $> 1.2 \times 20$ -period average
- SHORT entry when:
 - • Bearish EMA crossover OR all EMAs aligned downward
 - • RSI confirms bearish momentum
 - • Close crosses below EMA9
 - • Volume $> 1.2 \times 20$ -period average

5. Risk Management (ATR)

- ATR tells you how much the price of something (like Bitcoin or a stock) usually moves up or down in a given time — on average.
- • It doesn't tell you *which way* the price will move (up or down), it only shows *how much* it moves.
- • High ATR implies that the market is volatile.
- Low ATR implies that the market is calm.

6. Exit Conditions

- Exit when:
 - Stop Loss or Take Profit is hit
 - EMA crossover indicates reversal
 - RSI shows loss of momentum (RSI < 40 for longs, RSI > 60 for shorts)

- Overview
- Performance
- Trades analysis
- Risk/performance ratios
- List of trades

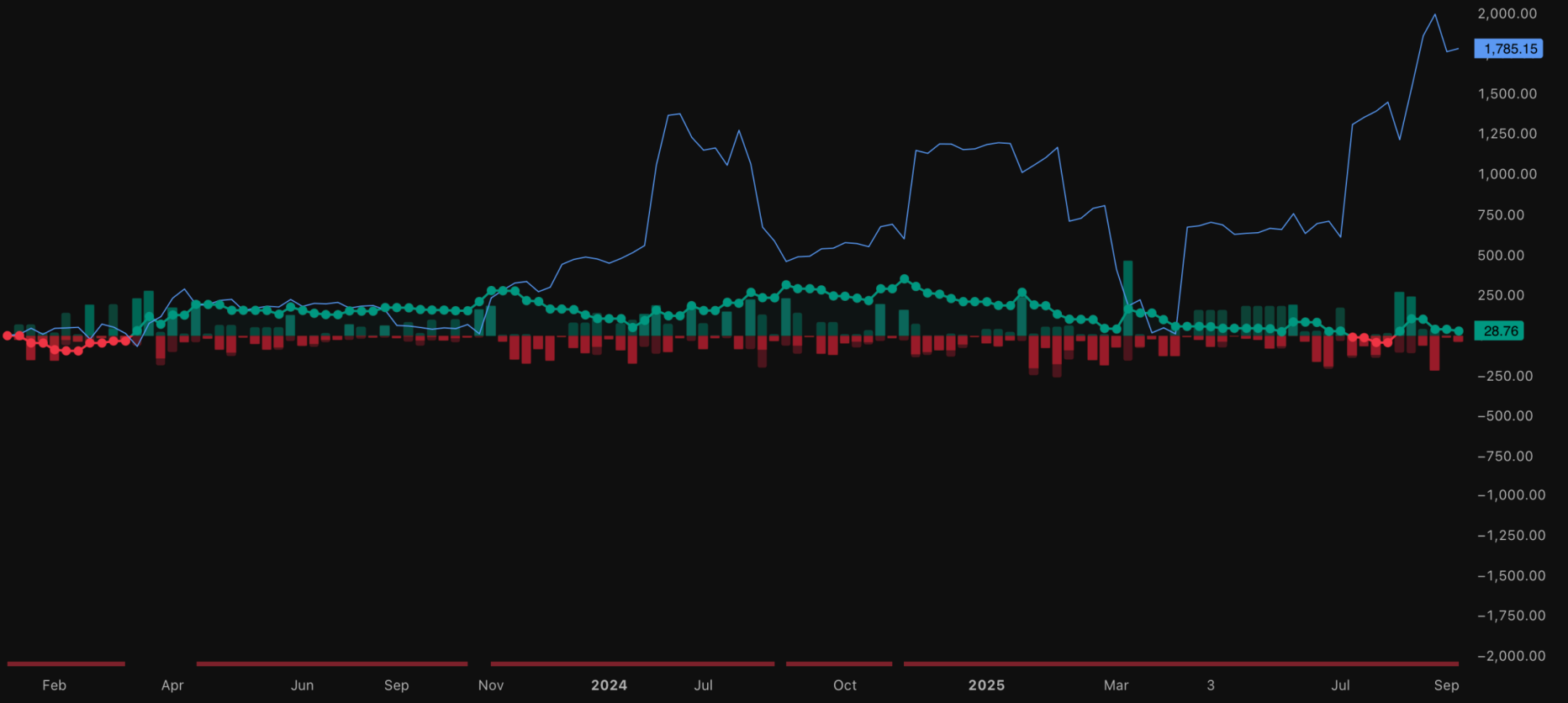
Total P&L ⓘ
+28.76 USD +2.88%

Max equity drawdown ⓘ
423.48 USD 31.29%

Total trades ⓘ
124

Profitable trades ⓘ
20.16% 25/124

Profit factor ⓘ
1.02



- Overview
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Metric	All	Long	Short
Open P&L	0 USD 0.00%		
Net profit	+28.76 USD +2.88%	-18.36 USD -1.84%	+47.12 USD +4.71%
Gross profit	1,479.36 USD 147.94%	580.60 USD 58.06%	898.76 USD 89.88%
Gross loss	1,450.60 USD 145.06%	598.96 USD 59.90%	851.64 USD 85.16%
Commission paid	0 USD	0 USD	0 USD
Buy & hold return	+1,925.61 USD +192.56%		
Max equity run-up	479.14 USD 34.62%		
Max equity drawdown	423.48 USD 31.29%		
Max contracts held	1	1	1

<div>OverviewPerformanceTrades analysisRisk/performance ratiosList of trades</div>				
Metric	All	Long	Short	
Total trades ?	124	32	92	
Total open trades	0	0	0	
Winning trades	25	10	15	
Losing trades	99	22	77	
Percent profitable	20.16%	31.25%	16.30%	
Avg P&L	0.23 <small>USD</small> −0.48%	−0.57 <small>USD</small> 0.09%	0.51 <small>USD</small> −0.67%	
Avg winning trade	59.17 <small>USD</small> 5.71%	58.06 <small>USD</small> 5.33%	59.92 <small>USD</small> 5.97%	
Avg losing trade	14.65 <small>USD</small> 2.04%	27.23 <small>USD</small> 2.29%	11.06 <small>USD</small> 1.97%	
Ratio avg win / avg loss	4.039	2.133	5.417	
Largest winning trade	124.11 <small>USD</small>	88.26 <small>USD</small>	124.11 <small>USD</small>	
Largest winning trade percent	14.24%	8.57%	14.24%	
Largest losing trade	78.15 <small>USD</small>	78.15 <small>USD</small>	62.56 <small>USD</small>	
Largest losing trade percent	6.57%	6.16%	6.57%	

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Metric	All	Long	Short
Sharpe ratio	0.014		
Sortino ratio ?	0.021		
Profit factor	1.02	0.969	1.055
Margin calls	54	0	54

7. Strengths

- **Multi factor verification**
- **Dynamic Risk Management using ATR**
- **Early Exit Mechanism**

8. Weaknesses

- **Poor in Sideways market due to potential false signals.**
- **Volume filter doesn't add much difference due to its simplicity.**
- **Over-risked order-size (100% of equity).**

9. Improvements

- **Using HMA instead of EMA for smoother trend analysis.**
- **Adding a market regime filter which will perform according to market's calmness or trendiness.**
- **Dynamic Order Size (30-50% of equity size)**

8. Summary

- Trade only when trend, momentum, and volume agree.
- Use ATR for adaptive risk management.
- Aggressive strategy designed for strong ETH trend captures.
- Focuses on confluence, momentum, and volatility control.