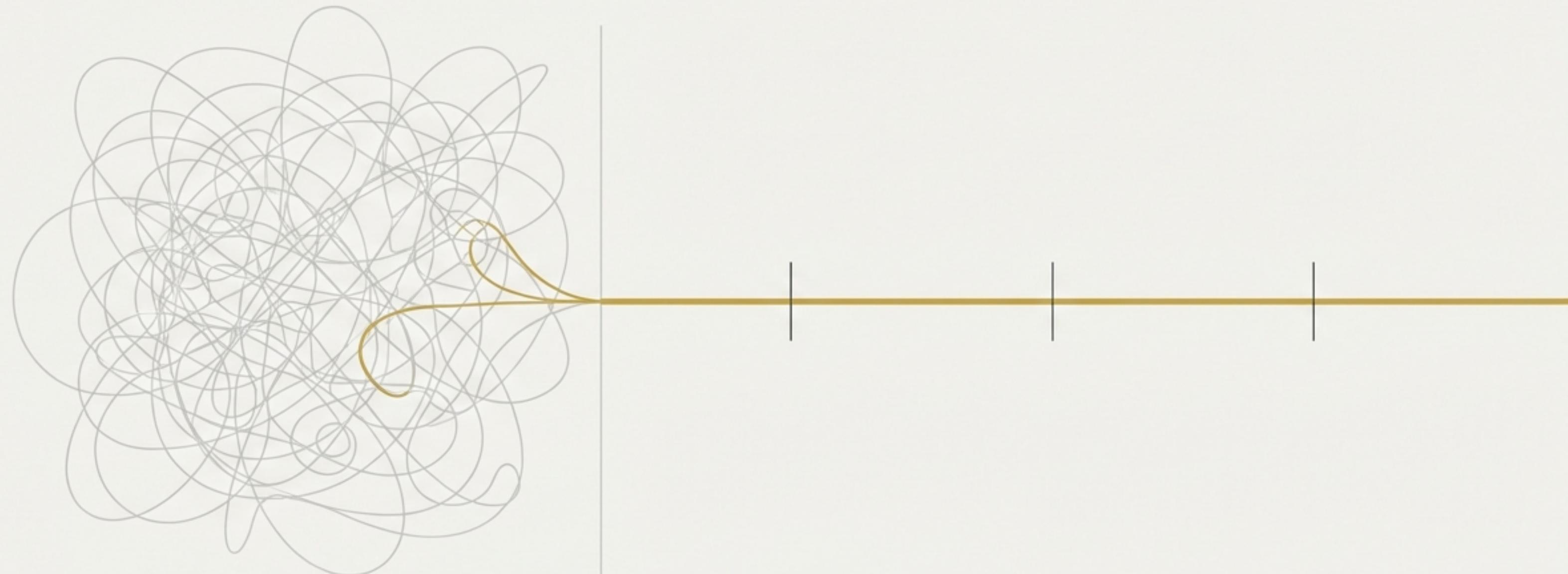


Crypto Strategy Pack: The High-Signal Set

A curated playbook of realistic, volatility-robust, and regime-aware strategies



The Market Isn't One Thing. Your Strategy Shouldn't Be Either.

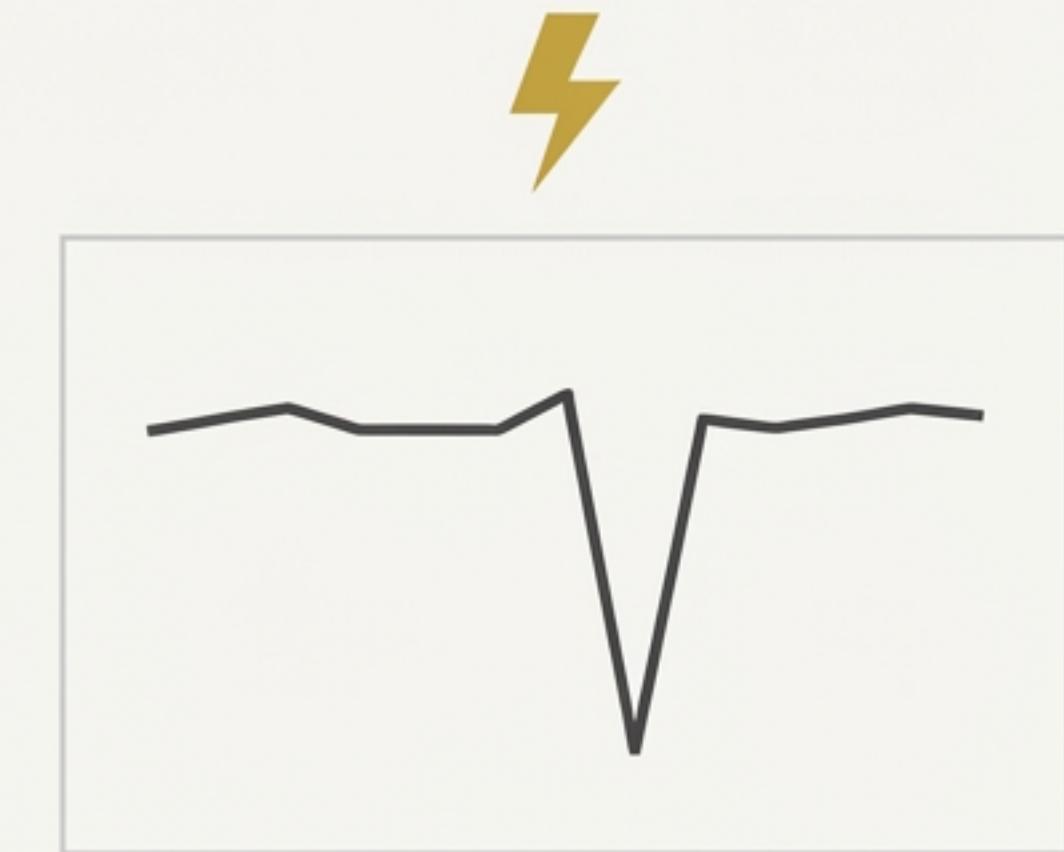
The crypto market operates in distinct regimes: strong trends, choppy ranges, and sentiment-driven dislocations. A single strategy will fail when the underlying market condition changes. This playbook provides a specific tool for each regime, creating a comprehensive and adaptive system.



TRENDING



RANGING



SENTIMENT-DRIVEN

↗ I. THE TRENDING REGIME

Regime Squeeze Breakout (v2)

Identify periods of low-volatility compression during a strong trend, then enter on the explosive breakout that often follows. We trade the release of coiled energy.

Filter

Only trade when a dominant trend is confirmed (using a daily ADX regime filter).

Entry

Detect compression using Bollinger Band Width percentile.

Enter via a stop order just above/below recent highs/lows to confirm momentum.

Management

Use a wide, ATR-based stop loss to survive noise.

Take profit with a multi-zone trailing stop and partial exits. No DCA.

Best For

Assets: BTC, ETH, SOL

Timeframes: 5m – 1h



Squeeze Breakout: The Annotated Parameters

```
regime:  
    allow: [UPTREND, DOWNTREND]  
  
entry:  
    long:  
        conditions:  
            - BBANDS(20,2).width < LOWEST(BBANDS(20,2).width, 20) * 1.15  
            - close > HIGH(5)  
  
    order:  
        type: stop  
  
sizing:  
    risk_percent: 0.5  
  
stop:  
    type: atr  
    multiplier: 2.0  
  
takeprofit:  
    zones:  
        - range: [2.5%, 6%]  
            partial_exit: { percent: 50 }  
        - range: [6%, 999%]  
            trailing: { type: atr, multiplier: 1.5 }  
  
dca:  
    enabled: false
```

"Gatekeeper": "Ensures we only look for breakouts when a larger trend is active."

"The Squeeze": Enters only if volatility is in the bottom ~15% of its recent range.

"Confirmation": Demands a clear break of the recent structure before entering.

"Risk Control": Caps risk at 0.5% of account equity per trade.

"Survival": A wide 2.0x ATR stop is crucial to avoid being shaken out by noise post-breakout.

"Securing Gains": Banks 50% of the position after a significant initial move.

"No Averaging Down": Breakout logic dictates adding to strength, not weakness.

↗ I. THE TRENDING REGIME

EMA Trend Retracement (v1)

In a strong, established trend, buy the dips. This strategy enters on shallow pullbacks to key moving averages, avoiding the need to wait for a full consolidation and breakout.

Filter

Only trade in a confirmed strong uptrend.

Entry

Wait for price to pull back to the 20 or 50 EMA. Confirm the dip is being bought with an RSI rebound and a bullish rejection candle structure.

Management

Use a wide stop to allow the trend to resume. A simple "runner" logic is used for take profit, holding for a larger move. DCA is enabled for a potential second entry.

Best For

Assets: BTC, ETH, BNB, LTC

Timeframes: 15m – 4h



Trend Retracement: The Annotated Parameters

```
regime:  
    allow: [UPTREND]  
entry:  
    long:  
        conditions:  
            - close <= EMA(20)  
            - RSI(14) < 45  
            - close > open # bullish rejection candle  
        order:  
            type: limit  
            offset: -0.4%  
stop:  
    type: atr  
    multiplier: 2.2  
takeprofit:  
zones:  
    - range: [4%, 12%]  
    partial_exit: { percent: 40 }  
dca:  
    enabled: true  
    max_entries: 2  
    bars_between: 12
```

"The Pullback"

The core trigger, waiting for price to tag the dynamic support.

"Momentum Check"

Confirms the pullback has resulted in a slight loss of momentum, offering a better entry price.

"Precision Entry"

Aims to get a better fill than a market order by placing a bid just below the current price.

"Room to Breathe"

An even wider stop than the breakout strategy, as pullbacks can sometimes dip further before resuming the trend.

"Scaling In"

If the dip deepens slightly, a second entry can be made, improving the average price. This is viable in pullback logic, but not in breakout logic.



II. THE RANGING REGIME

Mean Reversion Extreme Wick Reversal (MR-XR v1)

In ranging markets, sharp price spikes are often emotional overreactions or liquidation cascades that quickly reverse. This strategy fades these extreme moves.

Filter

Only trade when the market is confirmed to be in a RANGING regime.

Entry

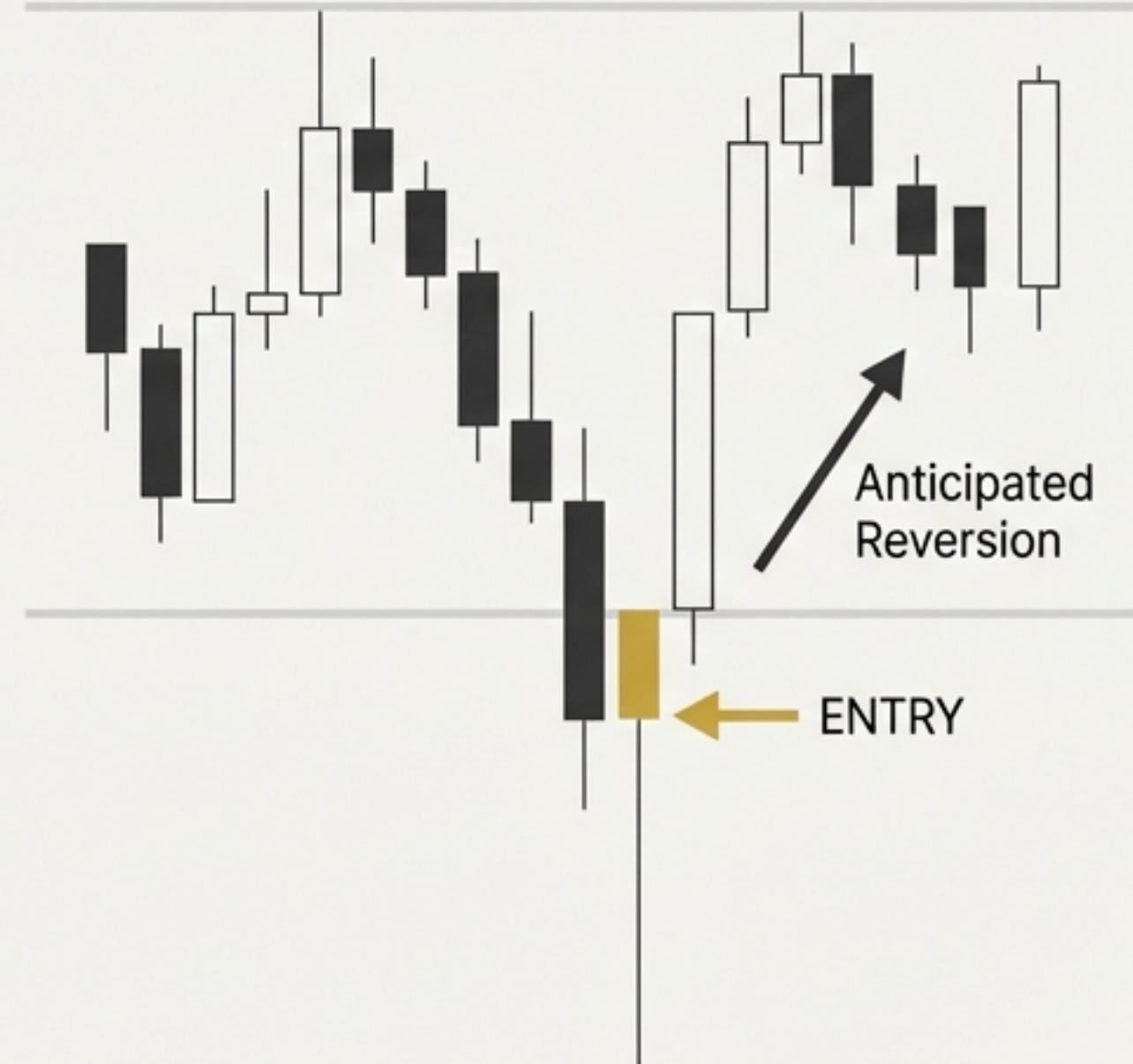
Detect an overextension with an extreme RSI reading (<20 or >80) combined with a long candlestick wick, signaling a violent rejection. Enter with a limit order.

Management

This is a scalp. Use a very tight stop loss and a fast, single take-profit target. No runners, no holding.

Best For

- **Assets:** BTC, ETH, SOL, DOGE (high liquidation flows)
- **Timeframes:** 5m – 1h



Wick Reversal: The Annotated Parameters

regime:

```
allow: [RANGING]
```

entry:

long:

conditions:

- RSI(14) < 20
- (high - close) > (close - low) * 2 # long wick down

sizing:

```
risk_percent: 0.3
```

stop:

```
type: atr
```

```
multiplier: 1.2
```

takeprofit:

zones:

- range: [0%, 1.5%]

```
exit_full: true
```

dca:

```
enabled: false
```

Crucial Filter

Disables the strategy entirely during trends, where fading moves is extremely dangerous.

Wick Detection

The mathematical logic for identifying a long rejection wick, which is the core of the signal.

Lower Risk

A smaller position size reflecting the lower-probability, scalp-like nature of the trade.

Tight Control

A very narrow stop. If the price continues past the wick, the thesis is wrong and the trade is cut immediately.

No Greed

The entire position is closed at the first sign of a profitable bounce. This is not a trend-following trade.



III. THE SENTIMENT REGIME

Funding Rate Momentum (FR-Momo v1)

Core Idea

Perpetual futures funding rates reveal crowd positioning. When funding is extremely high or low, the market is dangerously one-sided and prone to a violent unwind. We trade the momentum of that unwind.

Key Mechanics

Filter

This strategy is regime-agnostic. Extreme funding is a powerful enough signal to override trend filters.

Entry

When funding is extremely positive (longs paying shorts), look for a break of momentum to the downside to enter short.

The reverse is true for extremely negative funding.

Management

Standard ATR-based stop. The take profit is a simple two-stage exit, as the unwind can be swift and short-lived.

Best For

- Assets: **BTCUSDT, ETHUSDT** (Perpetual Futures only)
- Timeframes: 15m – 4h

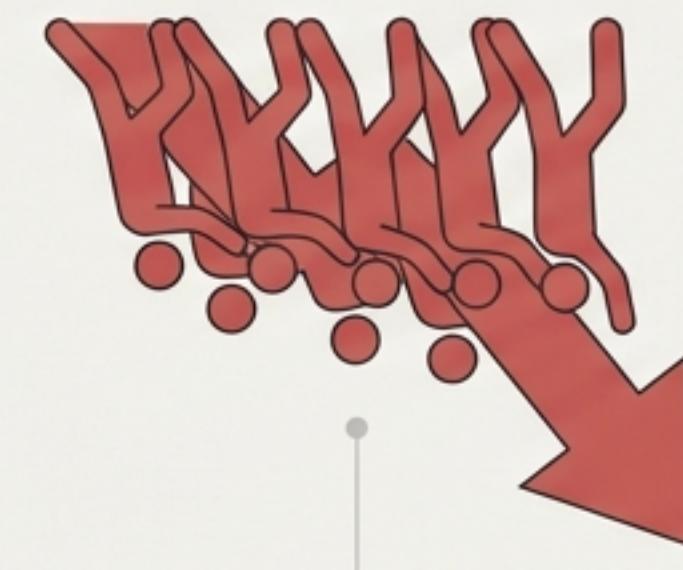
Funding Rate: +0.1%
(Extreme Greed)



Probable
Unwind
Direction



Funding Rate: -0.05%
(Extreme Fear)



Probable
Unwind
Direction



Funding Rate Momentum: The Annotated Parameters

regime:

allow: - ALL # funding overrides trend filters

entry:

long:

conditions:

- FUNDING_RATE < -0.05
- close > HIGH(3)

short:

conditions:

- FUNDING_RATE > 0.1
- close < LOW(3)

stop:

type: atr

multiplier: 1.8

takeprofit:

zones:

- range: [3%, 999%]

exit_full: true

Signal Purity

Explicitly states that this signal is so strong it doesn't require a concurring trend.

The Threshold

A specific, high threshold that defines an 'extreme' level of long-side greed.

Momentum Trigger

Waits for a break of the recent low to confirm the unwind has begun before entering short.

Capture the Reversion

After a reasonable initial move (3%), the trade is exited completely to capture the core of the mean-reversion move.

The Supertrend Hybrid v2026: An Optimized, Multi-Factor Model

This model integrates multiple concepts into a single, robust trend-following system. It's not just one signal, but a confluence of conditions that must be met, creating a higher-probability entry.



Shared Logic

- **Sizing:** ATR-based risk percentage.
- **Risk Management:** ATR-based stop loss.
- **Profit Taking:** Multi-zone partial exits plus a runner.

Hybrid Model Tuning: Adapting to Asset Personality

Parameter	BTCUSDT	ETHUSDT	SOLUSDT
Commentary	<i>Baseline</i>	Smoother, cleaner breakouts	More aggressive, requires wider parameters
BBWidth Percentile (5m)	< 60	< 55	< 70
Breakout Period (5m)	HIGH(10)	HIGH(9)	HIGH(14)
Stop Loss Multiplier (5m)	2.5	2.2	3.0
Supertrend Setting (5m)	(10,3)	(10,2.8)	(10,3.2)
BBWidth Percentile (15m)	< 55	< 50	< 65
Stop Loss Multiplier (15m)	2.2	2.0	2.7

Parameters reflect asset-specific volatility and character. SOL compresses less frequently but more explosively, requiring wider triggers and stops. ETH is less volatile, allowing for tighter parameters.

Beyond Theory: A Fully Specified, Machine-Readable System

Every strategy in this playbook is defined by a strict YAML schema. This isn't a list of ideas; it's a set of precise, unambiguous instructions ready for implementation in any trading engine.

```
public Strategy parseString(String yamlText) {  
    Yaml yaml = new Yaml(new SafeConstructor(new LoaderOptions()));  
    Object data = yaml.load(yamlText);  
    Map<String, Object> root = expectMap(data, "strategy");  
  
    // ... parse components  
    String name = requireString(root, "name", "strategy.name");  
    Regime regime = parseRegime(optionalMap(root, "regime"));  
    EntryBlock entry = parseEntry(requireMap(root, "entry", ...));  
    SizingSpec sizing = parseSizing(requireMap(root, "sizing", ...));  
    // ...  
    return new Strategy(name, description, ...);  
}
```

A robust Java parser validates every parameter, ensuring strategies are executed exactly as designed, with no room for ambiguity.

The Core Playbook. No Noise.

These are the only strategies worth deploying:

- Trend Breakout
- Trend Pullback
- Mean Reversion with liquidation wicks
- Funding Rate unwind momentum

“Tutto il resto è debole, rumoroso o non monetizzabile.”

(The rest is weak, noisy, or not monetizable.)