

Data Driven Trading

Understand Market Moving

Basic

- Productive Asset
- Non-productive Asset
 - zero-sum game
 - wealth is not created, just transferred

Game Players

- Influencers(**pro**)

- [1000-10000]
- [10000-100000]
- Exchanges
- Market Maker
- Whales(miners,financial institutions..)

- Retailers(**fish**)

- [0-1]
- [1-10]
- [10-100]
- [100-1000]



Influence Factors

- Spots
- Perps/Futures
- Options
- Defi
- On-Chain Activities

Imbalanced Market

- balanced market
 - spots & perps & futures CVDs skewed in the same direction(rally or selloff)
- divergences
 - Bearish divergence(exhausted buyers)
 - Bullish divergence(exhausted sellers)
 - Perps/Futures always lag behind



Perps/Futures

- Long/Short Ratio
 - Funding Rate
- Open Interest
- Leverage Ratio
 - $\text{Open Interest} / \text{Amount of Reserve}$
- Future Basis
- Liquidation Map

Option

- Call/Put Distribution
- Option Strategies
- Max Pain
- Gamma Wall/Exposure

Defi

- Liquidation Map

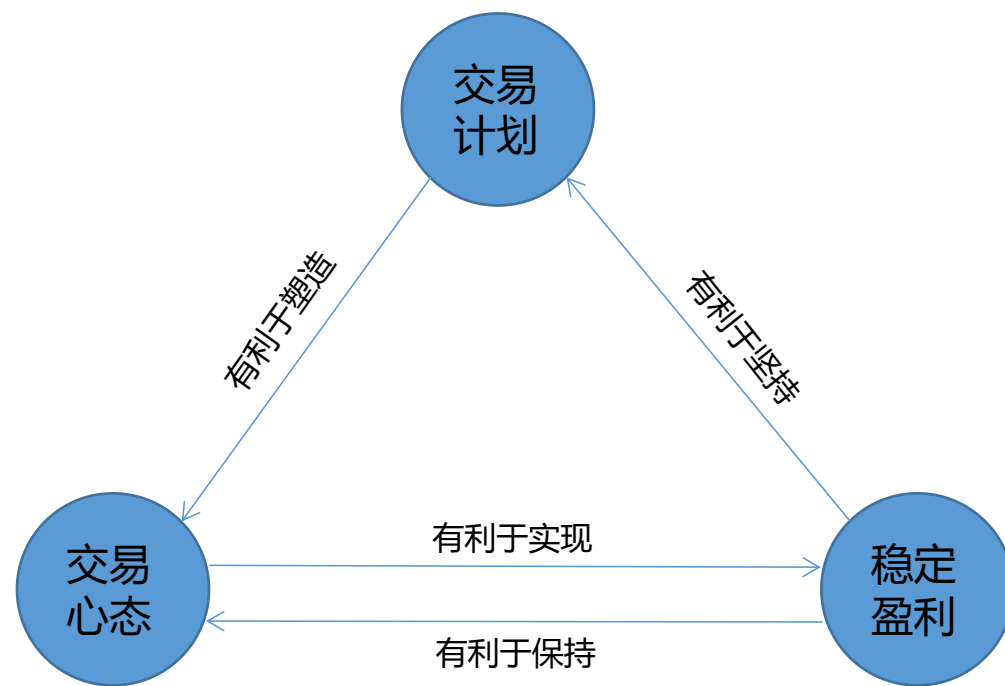
On-Chain Activities

- Inflow/Outflow on CEX
 - BTC/ETH
 - Stablecoin
- MVRV Ratio
 - Market Cap/Realized Cap
- Exchange Whale Ratio
 - Top 10 inflow/total inflow
- Coinbase Premium
- Exchange Reserve
 - BTC/ETH reserve
 - Stablecoin reserve

Orderbook

- Exchange Wall

Plan



Kindly Reminder

- DO NOT Allin
- DO NOT High Leverage
- DO NOT TRADE FREQUENTLY
- Its ART not SCIENCE
- ACT on YOUR trading system.

剧本

- 本故事纯属虚构，如有雷同，实属巧合

工具

- Orderbook:
 - <https://www.tradinglite.com/>
- Liquidation Map:
 - <https://thekingfisher.io>
- On Chain Data:
 - <https://cryptoquant.com/>
- CVD/Perps Data:
 - <https://coinalyze.net/>
- Long/Short Ratio, Funding Rate
 - <https://www.coinglass.com/>