

Question 2 clause b

The event: = 'Tuesday closed X% lower than Monday High last 2 years'

- QQQ with 2% - and 1.5% Happened several times
 - **Our conclusion**: After inspecting a bit, we noticed you should buy at Wednesday and sell at the start of Friday.
- S&P with 2% - and 1.5% Happened several times.
 - **Our conclusion**: After inspecting a bit, we noticed you should buy at Wednesday and sell at start of Thursday (1 day holdings).
- By the way, after writing the strategy, we ran it on also on 2yeas back.
The results are even better(much much better).