Our trading algorithm was created using the following 6 key factors:

EMA Ratio - An exponential moving average (EMA) is a type of moving average that is similar to a simple moving average, except that more weight is given to the latest data. In our model, we use the ratio between the 200 and 50 EMAs to help predict stock prices 5 trading days into the future.

RSI - The relative strength index (RSI) is a momentum indicator developed by noted technical analyst Welles Wilder, that compares the magnitude of recent gains and losses over a specified time period to measure speed and change of price movements of a security. It is primarily used to attempt to identify overbought or oversold conditions in the trading of an asset.

CCI – The CCI is a momentum based technical trading tool used most often to help determine when an investment vehicle is reaching a condition of being overbought or oversold. As the price of an investment moves continually in one direction, these indicators help traders to determine when institutional conviction may be changing, and a pause or pull-back in the market price may be coming. This information can permit traders to take profit or add to an existing position following a price pullback.

Momentum - The Momentum indicator is a speed of movement indicator designed to identify the speed (or strength) of price movement. The momentum indicator compares the most recent closing price to a previous closing price.

Upper and Lower Bollinger Bands - Two price channels (bands) above and below the center Bollinger band. The bands will expand and contract as the price action of an issue becomes volatile (expansion) or becomes bound into a tight trading pattern (contraction).

US Treasury Yield Curve - The U.S. Treasury yield curve compares the yields of short-term Treasury bills with long-term Treasury notes and bonds.

For more details of the trading algorithm , please email info@kubrickgroup.com