Meaningful Values for Indicators

Ziel dieses Dokuments ist es Trading Strategien zu sammeln und aus ihnen abzuleiten, welche Werte interessant sind. Z.B. oszilliert der RSI zwischen 0 und 100, aber es macht keinen Sinn eine Strategie zu testen a la buy if RSI==34.5. Meaningful Values für den RSI wären 70 und 30, oder auch 80 und 20.

Momentum Indicators

MACD  
Buy if  
The MACD Histogram bar must have fallen 4 days in a row.  
The fourth latest bar must have been below zero.  
The current close of the ETF must be lower than the day before.

Sell if  
The exit is on the first day when the close is higher than the day before.

RSI  
Sell if RSI>80 oder RSI>70  
Buy if RSI<20 oder RSI<30

ADX

Rate of Change:

Stochastic

Relative Strength

Trend Indicators

Moving Average

EMA

Supertrend

Parabolic SAR

Aroon Oscillator

Volume Indicators

OBV On-balance indicator

Trader's Lion enhanced volume

volume price trend indicator

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money flow index

chaikin money flow indicator

accumulation/distribution

ease of movement

volume at price

VWAP (volume-weighted average price)

Volatility Indicators

Bollinger Bands

Keltner Channel

Donchian Channel

ATR (Average True Range)

Breadth Indicators

Percent/Number of Stocks above Moving Average

Periodic High and Lows

Advance/Decline

Nicht zuordenbare Indikatoren

Fibonacci Retracements