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  
<https://www.avatrade.com/education/technical-analysis-indicators-strategies/mfi-indicator-trading-strategies>  
Sell short if MFI>80  
Buy if MFI<20  
50 is also meaningful  
Buy if MFI goes upward and price goes downward  
Sell if MFI goes downward and price goes upward

chaikin money flow indicator  
https://de.tradingview.com/scripts/chaikinmoneyflow/  
buy if CMF>0 oder CMF crosses 0 upwards  
sell if CMF<0 oder CMF crosses 0 downwards

https://www.tradingsim.com/day-trading/chaikin-money-flow-indicator#Trading\_with\_the\_Chaikin\_Money\_Flow\_Indicator  
+- 0.05 or 0.2 to identify stronger trends

Divergence  
Divergence can show up in the indicator when the chaikin money flow indicator makes a higher high, while the price action makes a lower low. This implies that there is less selling pressure pushing the security lower, thus a bounce is in order.  
  
Es ist zu beachten, dass es zu schwachen Kreuzen kommen kann, die zu falschen Signalen führen. Der beste Weg, diese falschen Signale zu vermeiden, besteht darin, die bisherige Performance für das jeweilige analysierte Wertpapier zu untersuchen und daraufhin die Schwellenwerte entsprechend anzupassen. Beispielsweise kann ein technischer Analyst anstelle eines Nulllinienkreuzes zwei getrennte Linien wie .05 und -.05 verwenden.

accumulation/distribution  
<https://www.investopedia.com/terms/a/accumulationdistribution.asp>  
Divergence  
buy if A/D rises and stock price goes down   
sell if A/D falls and stock price goes up

je steiler er hoch/runtergeht, desto stärker der Trend  
  
buy if A/D of last 5 candles moved lower  
sell <->

ease of movement  
https://www.daytradetheworld.com/trading-blog/ease-of-movement-indicator/  
sell if EOM relatively high and buy if EOM relatively low  
buy if EOM relatively high and sell if EOM relatively low  
buy if EOM crosses 0 up and sell if EOM crosses 0 down



VWAP (volume-weighted average price)  
buy first closing price above vwap and vice versa  
vwap line as support/resistance level  
buy if break above vwap then pullback to vwap and vice versa  
exit area if price touches vwap from below  
stop loss slightly below vwap  
vwap channel with 2 std deviations: buy if breaks lower boundary and reenters the channel

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