Analysis Strategies-2

<u>Trend following Strategy</u>:

1. Check for EMA based uptrend
    - 20-EMA > 50-EMA, 50-EMA > 200-EMA, 20-EMA > 50-EMA > 200-EMA

2. Check for bullish divergences
    - For HBullD_gen == 1 (in second last row) or HBullD_neg_MACD == 1 (in second last row)
        - X > Range of HBullD_Lower_Low_RSI_gen > Y, X < Range of HBullD_Lower_Low_RSI_gen < Y
        - X > Range of HBullD_Higher_Low_RSI_gen > Y, X < Range of HBullD_Higher_Low_RSI_gen < Y
        - X > HBullD_Date_Gap_gen > Y, X < HBullD_Date_Gap_gen < Y
        - Slope range: (100*abs(Lower_Low-Higher_Low) / (Date_Gap* Lower_Low-Higher_Low))*100
    - Similar variaton for CBullD_gen and CBullD_neg_MACD

3.   Using LM_Low_window_1_CS/ LM_Low_window_2_CS as trailing stoploss

4. Check for candlestick patterns
    - Bullish Candlestick Patterns in second last row/last row

5.   Check if the candle close before buying is below the 50% Retracement of previous-high and latest-low

*RSI in range 5 to 95 in increments of 5.

*Full Factorial with cross permutation-combinations