

Fed Fund Rates Change Event Trading Strategy

Description: Although the relationship between interest rates and the stock market is fairly indirect, the two tend to move in opposite directions—as a general rule of thumb, when the Fed cuts interest rates, it causes the stock market to go up and when the Fed raises interest rates, it causes the stock market as a whole to go down. But there is no guarantee of how the market will react to any given interest rate change the Fed chooses to make.

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Backtesting Stock: GOOGL

Backtesting From: 2015-01-01 00:00:00.000

Backtesting To: 2020-11-20 00:00:00.000

Backtesting Events:

* Federal Funds Rate Changes (Decrease)

* Federal Funds Rate Changes (Increase)

