Intraday Momentum – Long volatility models seeking to benefit from directional price movements (divergence)

9- Breakout Systems – A trade is entered when the price hits a specific level (high/low) of the previous period (intraday/daily), the trade will be in the same direction as the new high or low

4- Volatility Breakout (Spike) – A trade is entered when the price moves a certain percentage from the trailing price range over X-days, the trade will be in the same direction as that price move

1- Pattern Recognition – All other intraday momentum trades

Intraday Reversal – Short volatility models seeking to benefit from reversals and choppy price movements (convergence)

2- Volatility Reversal – A trade is entered in the opposite direction of expanding or contracting volatility over the preceding period (intraday/daily).

2- Oscillators – A trade is entered in the opposite direction of an overbought or oversold indicator based off of the strength of up and down moves over the preceding X-days

>1 Day Momentum – Long volatility models seeking to benefit from directional price movements (divergence)

4- Bollinger Bands – A trade is entered in the same direction of an overbought or oversold indicator based off of the volatility of a market over the preceding X-days

10- Pivot – A trade is entered when the price moves outside of a support or resistance level over the preceding X-days, the trade will be in the same direction as that price move

1- Gap – A trade is enter due to a price gap (open price higher or lower than previous days close), the trade will be in the same direction as the price gap

4- Moving Average – A trade is entered based off a signal from one or more moving averages (with varying look back periods), the moving averages can indicate support or resistance, and the crossing of multiple moving averages can indicate a directional trade

7- Regression Analysis – A trades is entered using past prices to forecast future price movement

7- Breakout Systems – A trade is entered when the price hits the high or the low of the preceding X-days, the trade will be in the same direction as the new high or low

6- Volatility Breakout – A trade is entered when the price moves a certain percentage from the trailing price range over X-days, the trade will be in the same direction as that price move

2- Pattern Recognition – All other >1 day momentum trades

>1 Day Reversal Short volatility models seeking to benefit from choppy, sideways price movements (convergence)

1- Gap – A trade is enter due to a price gap (open price higher or lower than previous days close), the trade will be in the opposite direction as the price gap

8- Moving Average – A trade is entered based off a signal from one or more moving averages (with varying look back periods), the moving averages can indicate support or resistance, and the crossing of multiple moving averages can indicate a reversal

4- Volatility Reversal – A trade is entered in the opposite direction of expanding or contracting volatility over the preceding X-days

6- Pattern Recognition – All other >1 day reversal trades