**3-EMA Strategy Documentation**

Summary: This is a momentum strategy, where it benefits from momentum patterns commonly observed on 1-minute to 5-minute candles on the index futures. The assumption is a rebounce of the price when is has a strong momentum either to the upside or downside, and has a short-term reversal represented by reverting to the short exponential moving average.

Standard strategy parameters:

Entry rules:

* Long signals: Enter long when all three exponential moving averages are positive, when the t-2 1-minute candle is bearish and touches the short-ema, and the t-1 minute candle is bullish and above the short-ema.
* Short signals: Enter short when all three exponential moving averages are negative, when the t-2 1-minute candle is bullish and touches the short-ema, and the t-1 minute candle is bearish and below the short-ema.

Exit rules:

* Stop-loss: For long and short, stop-loss is set at the close price of the candle previous to enter position.
* Take-profit: For long and short, take profit is set by adding the range between the open and close of the candle previous to enter position, and adding it to the close price of the candle previous to enter position.

The standard strategy thrives on strong trend periods, either to the upside or downside. On mean-reversion regimes, the strategy does not enter in position. There is still room to improve this strategy by entering mean-reversion on some rules instead of staying neutral.

Parameters:

Frequency: 1-minute candles

Short-ema: Exponential moving average of 9

Mid-ema: Exponential moving average of 50

Long-ema: Exponential moving average of 100