

Momentum-Based Intraday Strategies

1. **Intraday Moving Average Crossover:**
 - **Logic:** Use short-term moving averages (e.g., 5-minute and 15-minute MA) to identify buy/sell signals during the trading day.
 - **Example:** Buy when the 5-minute MA crosses above the 15-minute MA; sell when it crosses below.
 2. **VWAP Strategy (Volume Weighted Average Price):**
 - **Logic:** Buy when the price is below VWAP and rising, sell when it's above VWAP and falling.
 - **Why It Works:** VWAP is a key metric for intraday trading and is widely used by institutional traders.
 3. **Intraday RSI:**
 - **Logic:** Use a short-term RSI (e.g., 5-minute or 10-minute RSI) to buy oversold stocks and sell overbought ones.
 - **Example:** Buy when RSI < 30; sell when RSI > 70.
 4. **Opening Range Breakout:**
 - **Logic:** Identify the high and low of the first 15-30 minutes of trading and buy if the price breaks above the high; sell if it breaks below the low.
 - **Why It Works:** Captures early momentum in the trading day.
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Mean Reversion Intraday Strategies

5. **Intraday Bollinger Bands:**
 - **Logic:** Use Bollinger Bands calculated on 1-minute or 5-minute intervals to buy when the price touches the lower band and sell when it touches the upper band.
 - **Why It Works:** Capitalizes on short-term mean reversion.
 6. **Pivot Points:**
 - **Logic:** Calculate daily pivot points (support and resistance levels) and buy at support levels or sell at resistance levels during the day.
 - **Why It Works:** Provides key levels for intraday decision-making.
 7. **Z-Score Reversion (Intraday):**
 - **Logic:** Measure the deviation of the stock price from its intraday mean and trade when it exceeds a certain Z-score (e.g., ± 2 standard deviations).
 - **Why It Works:** Exploits extreme intraday movements.
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Volume-Based Strategies

8. **Volume Spike Strategy:**

- **Logic:** Enter trades when there's a sudden, significant increase in trading volume, signaling potential momentum or news.
 - **Why It Works:** High volume often precedes big intraday moves.
9. **Accumulation/Distribution Strategy:**
- **Logic:** Monitor intraday price movements alongside volume to determine accumulation or distribution phases, then trade in the direction of the breakout.
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Breakout and Trend-Following Strategies

10. **Intraday Support and Resistance Breakout:**
- **Logic:** Identify support and resistance levels during the day and trade breakouts.
 - **Why It Works:** Captures sharp moves when price breaks key levels.
11. **Trendline Intraday Strategy:**
- **Logic:** Draw trendlines on 1-minute or 5-minute charts and trade in the direction of the trend after a pullback to the trendline.
 - **Why It Works:** Follows intraday trends while avoiding false breakouts.
12. **High-Low Channel Breakout:**
- **Logic:** Buy when the price breaks above the high of the last 15-30 minutes; sell when it breaks below the low.
 - **Why It Works:** Focuses on short-term price momentum.
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Scalping and High-Frequency Strategies

13. **Scalping Key Levels:**
- **Logic:** Execute quick trades based on bounces off intraday key levels such as VWAP, support, and resistance.
 - **Why It Works:** Aims to capture small, frequent profits.
14. **Order Book Scalping:**
- **Logic:** Use the depth of the order book to identify imbalances in buy/sell pressure and execute trades accordingly.
 - **Why It Works:** Leverages real-time market microstructure.
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Event-Based Strategies

15. **News and Earnings Trading:**
- **Logic:** Trade based on news or earnings announcements within the day. Use momentum and volume patterns to time entries and exits.
 - **Why It Works:** Intraday volatility is often highest after news.
16. **Economic Indicator Releases:**

- **Logic:** Trade sharp movements caused by key economic data (e.g., non-farm payrolls, interest rate decisions).
 - **Why It Works:** Captures big moves in short timeframes.
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Strategy Prioritization

If you're starting with a smaller set of strategies:

- Begin with **VWAP Strategy** and **Intraday Moving Average Crossover** for simplicity and effectiveness.
- Add **Volume Spike Strategy** and **Opening Range Breakout** for momentum trading.
- Explore **Pivot Points** and **Bollinger Bands** for mean reversion plays.

These strategies align well with your system's ability to handle high-frequency intraday data, fast decision-making, and trade execution within the trading day.