

QUANT D1

Recommended Timeframe: D1

Strategy Rules: BUY SIGNAL

- Daily close must be lower than yesterday close
- RSI (2) must be the lower than 10
- VIX indicator must be the highest value over the last 10 days

If all of those are TRUE – go long on the candle close.

Strategy Rules: SELL SIGNAL

- Daily close must be higher than yesterday close
- RSI (2) must be the higher than 90
- VIX indicator must be the lowest value over the last 10 days

If all of those are TRUE – go short on the candle close.

Equity curve and strategy metrics:

