

# The Ultimate List Of SPY Trading Strategies



Compiled from across the internet and verified through backtesting by  
10% Credit Spreads ([YouTube](#), [Blog](#), and [Software](#))

# Table Of Contents

<b>Strategy #1: The Turnaround Tuesday Trading Strategy</b>	<b>4</b>
Strategy Overview:	4
Strategy Rules:	4
Strategy Backtest:	4
<b>Strategy #2: Turtle Trading Credit Spreads Strategy</b>	<b>5</b>
Strategy Overview:	5
Strategy Rules:	5
Strategy Backtest:	5
<b>Strategy #3: Turtle Trend Trading Strategy</b>	<b>6</b>
Strategy Overview:	6
Strategy Rules:	6
Strategy Backtest:	6
<b>Strategy #4: The Daily Lower High And Lower Low Strategy</b>	<b>7</b>
Strategy Overview:	7
Strategy Rules:	7
Strategy Backtest:	7
<b>Strategy #5: The Four Up Days In A Row Strategy</b>	<b>8</b>
Strategy Overview:	8
Strategy Rules:	8
Strategy Backtest:	8
<b>Strategy #6: Simple Three Check Swing Trading Strategy</b>	<b>9</b>
Strategy Overview:	9
Strategy Rules:	9
Strategy Backtest:	9
<b>Strategy #7: The Trinity System Strategy</b>	<b>10</b>
Strategy Overview:	10
Strategy Rules:	10
Strategy Backtest:	10
<b>Strategy #8: The 15 Minute RSI Strategy</b>	<b>11</b>
Strategy Overview:	11
Strategy Rules:	11
Strategy Backtest:	11
<b>Strategy #9: The 15 Minute MACD and Bollinger Band Strategy</b>	<b>12</b>
Strategy Overview:	12
Strategy Rules:	12
Strategy Backtest:	12
<b>Strategy #10: The 15 Minute Ichimoku Strategy</b>	<b>13</b>
Strategy Overview:	13

Strategy Rules:	13
Strategy Backtest:	13
<b>Strategy #11: The 15 Minute Moving Average Strategy</b>	<b>14</b>
Strategy Overview:	14
Strategy Rules:	14
Strategy Backtest:	14
<b>Strategy #12: The 15 Minute Reversal Candle Strategy</b>	<b>15</b>
Strategy Overview:	15
Strategy Rules:	15
Strategy Backtest:	15
<b>Strategy #13: Classical Mean Reversion Strategy</b>	<b>16</b>
Strategy Overview:	16
Strategy Rules:	16
Strategy Backtest:	16
<b>Strategy #14: The 3 Day Low Strategy</b>	<b>17</b>
Strategy Overview:	17
Strategy Rules:	17
Strategy Backtest:	17
<b>Strategy #15: The Monday Reversal Strategy</b>	<b>18</b>
Strategy Overview:	18
Strategy Rules:	18
Strategy Backtest:	18
<b>Strategy #16: The 3 Day Overnight Strategy</b>	<b>19</b>
Strategy Overview:	19
Strategy Rules:	19
Strategy Backtest:	19
<b>Strategy #17: Squirrel Credit Spreads Strategy</b>	<b>20</b>
Strategy Overview:	20
Strategy Rules:	20
Strategy Backtest:	20
<b>Strategy #18: Short Play Credit Spreads Strategy</b>	<b>21</b>
Strategy Overview:	21
Strategy Rules:	21
<b>Strategy #19: Winning Whale Credit Spreads Strategy</b>	<b>22</b>
Strategy Overview:	22
Strategy Rules:	22
<b>Strategy #20: Elastic Rejection Credit Spreads Strategy</b>	<b>23</b>
Strategy Overview:	23
Strategy Rules:	23

# Strategy #1: The Turnaround Tuesday Trading Strategy

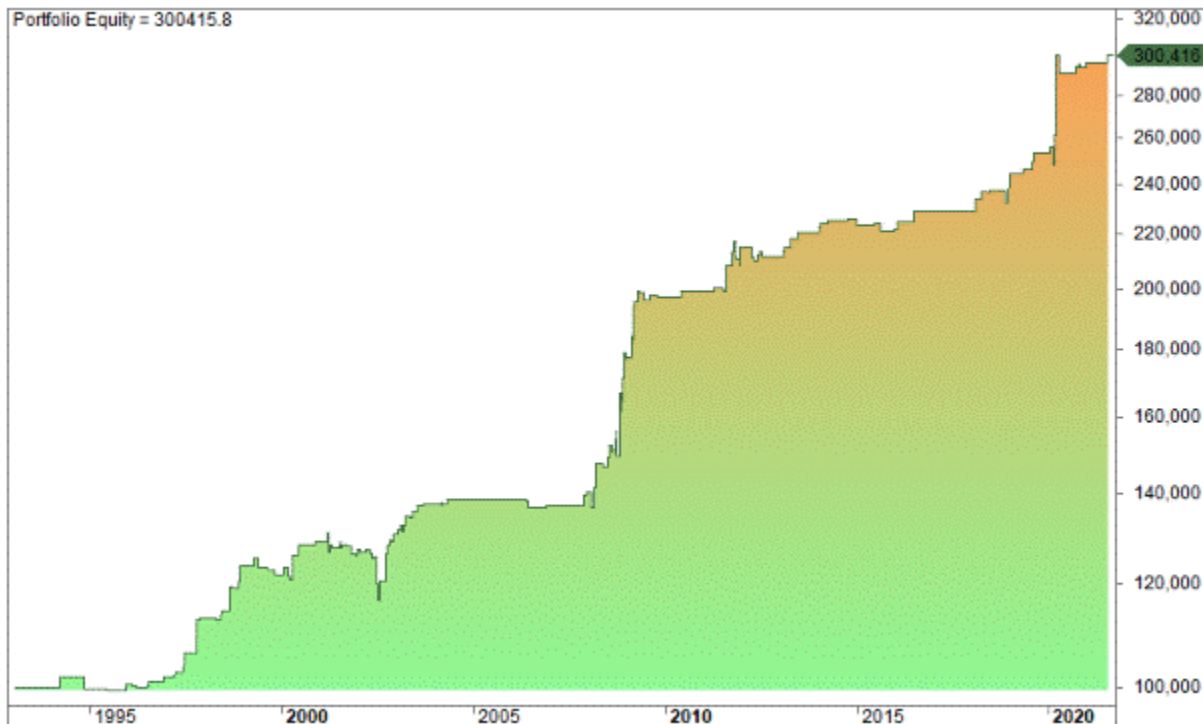
## Strategy Overview:

This strategy was found on QuantifiedStrategies.com and is a simple strategy based on a particular pattern and occurrence on Tuesdays. This strategy works because the market is bullish long term.

## Strategy Rules:

- Today is Monday
- Monday's close must be at least 1% lower than Friday's close
- If one and two are true, then enter at the close on Monday
- Exit at the close on Tuesday

## Strategy Backtest:



## Strategy #2: Turtle Trading Credit Spreads Strategy

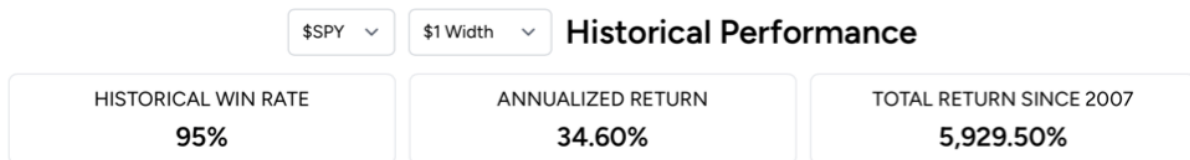
### Strategy Overview:

This strategy was found on [app.tenpercentcreditspreads.com/trading-handbook](http://app.tenpercentcreditspreads.com/trading-handbook) and is a simple strategy based on trend following principles and the high win rate that comes with credit spreads

### Strategy Rules:

- Wait for the stock to be between the green and yellow line ( +1 and +4 standard deviations of the 200 day moving average )
- Determine your short strike price for the put credit spread ( stock close price x 97% )
- Determine your expiration date ( current date + 12 days then round up to the next Friday)
- Setup the trade in your broker (sell to open the short strike price, buy to open the strike price below the short price, and use the expiration determine above)
- Ensure you are collecting at least .15 in credit for placing the put spread
- If you can collect .15, officially place the trade

### Strategy Backtest:



## Strategy #3: Turtle Trend Trading Strategy

## Strategy Overview:

This strategy was found on [www.theimpeccablestocksoftware.com](http://www.theimpeccablestocksoftware.com) and is a simple strategy based on the turtle traders and Richard Dennis.

## Strategy Rules:

- Buy the close when it crosses above the plus one standard deviation based on the 200 day moving average line
- Exit the trade either when your stop loss of 3% is hit or when you hit a 10% take profit

## Strategy Backtest:

YEARLY RETURN

**11.13%**

TOTAL RETURN

**44.53%**

PROFIT / LOSS

**21.84% / -2.59%**

**Explanation:** This stock has on average outperformed the market by 3.13% a year. This is a great stock to add to your watchlist because if you follow the Impeccable Game Plan (entry level, stop loss, etc), you should be able to beat the market while also staying out during crashes.

## Strategy #4: The Daily Lower High And Lower Low Strategy

## Strategy Overview:

This strategy was found on QuantifiedStrategies.com and is a simple strategy based on simple candlestick patterns. It assumes the market is naturally bullish and that strong red days will be followed by a slight bounce and recovery.

## Strategy Rules:

- The current daily candle has a lower high and a lower low
- The daily candle prior has a lower high and a lower low
- The daily candle prior to that has a lower high and a lower low
- Buy at the close of the current candle
- Exit at the close of the next trading day

## Strategy Backtest:

#	# Trades	Avg % Profit/Loss	Profit Factor	Sharpe Ratio	% of Winners	Max. Sys % ...	CAR	Exposure %
1	365	0.36	1.77	1.78	60.55	-9.96	4.38	5.04
2	275	0.36	1.48	1.22	59.27	-14.07	3.23	7.60
3	246	0.50	1.60	1.43	61.79	-21.26	4.11	10.19
4	238	0.68	1.88	1.58	63.87	-21.98	5.47	13.15
5	234	0.65	1.71	1.11	62.82	-30.77	5.02	16.16
6	222	0.91	2.10	1.42	63.06	-26.05	6.80	18.40
7	216	1.07	2.13	1.49	66.67	-32.26	7.84	20.88
8	213	0.99	1.94	1.20	64.32	-27.62	7.06	23.54
9	207	1.01	1.81	1.12	64.25	-28.20	7.01	25.73
10	200	0.88	1.51	0.70	62.50	-37.65	5.55	27.62

## Strategy #5: The Four Up Days In A Row Strategy

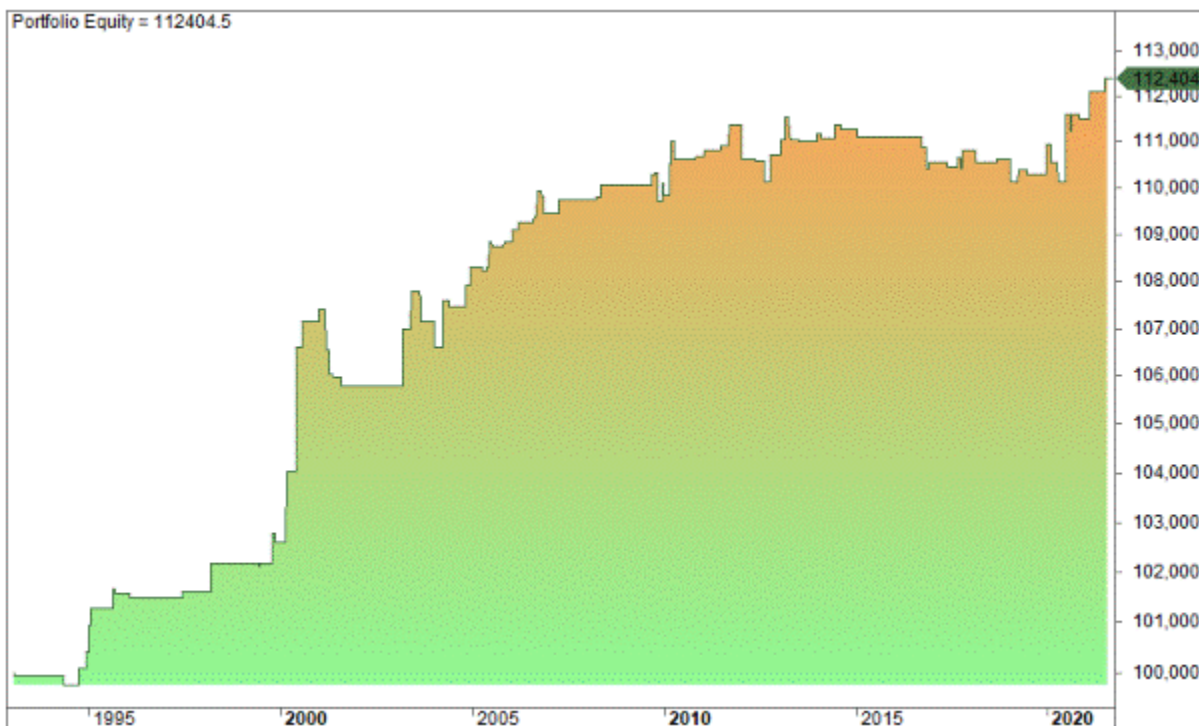
## Strategy Overview:

This strategy was found on QuantifiedStrategies.com and is a simple strategy based on the idea that trends continue.

## Strategy Rules:

- Today is Thursday
- The close is higher than the previous close for the fourth time a row (meaning all the days of the week are positive so far)
- Buy the close on Thursday and sell Friday's open

## Strategy Backtest:



## Strategy #6: Simple Three Check Swing Trading Strategy



## Strategy Overview:

This strategy was found on RelaxedTrader.com and is a simple strategy based on the idea that trends continue for swing traders.

## Strategy Rules:

- Is SPY above the 66-day moving average line?
- If yes, is today's closing price the lowest it's been in the last 3 days?
- If yes, buy SPY at today's close
- Exit the trade if today's closing price is the highest it's been in the last 19 days

## Strategy Backtest:

TradeStation Strategy Performance Report - SPY Daily (2/2/1993-1/10/2023)

Account (USD) | ALL Data

Column View

All Trades	
Total Net Profit	\$1,190,827.41
Gross Profit	\$1,947,053.36
Gross Loss	(\$756,225.95)
Profit Factor	2.57
Total Number of Trades	467
Percent Profitable	82.23%
Winning Trades	384
Losing Trades	80
Even Trades	3
Avg. Trade Net Profit	\$2,549.95
Avg. Winning Trade	\$5,070.45
Avg. Losing Trade	(\$9,452.82)
Ratio Avg. Win:Avg. Loss	0.54
Largest Winning Trade	\$24,806.40
Largest Losing Trade	(\$76,221.88)
Max. Consecutive Winning Trades	25
Max. Consecutive Losing Trades	4

## Strategy #7: The Trinity System Strategy

## Strategy Overview:

This strategy was found on FinancialTechWiz.com and is a simple strategy based on the idea that the market is overall bullish and options selling is profitable long term due to theta decay.

## Strategy Rules:

- Every week sell a 15 delta put option closest to 90 DTE
- Use a take profit of 60%
- Use a stop loss of -200%

## Strategy Backtest:

Trade Configuration		90 DTE 15 Delta 60 MP		SPX		Trade Metrics											
Starting Net Liq	\$100,000	Ending Net Liq	\$214,685	Return	714.7%	Return	211.1%	Win Count	3479	Win Rate	87.7%	Largest Win	\$1,100	Avg Win Multiple	0.58	Total Credit	\$2,833,437
Target Return	15%	Total P/L	\$714,685	CAGR	14.9%	CAGR	7.4%	Lost Count	488	Lost Rate	12.3%	Largest Loss	-\$7,114	Avg Loss Multiple	2.16	Average Credit	\$714
Assumed PCR	27%	Premium Capture	25.2%	Max DD	-38.71%	Max DD	-57.9%	Trade Count	3967								
Commission	\$20.00																



## Strategy #8: The 15 Minute RSI Strategy

## Strategy Overview:

This strategy was found on TrendSpider.com and is a simple strategy based on the widely used Relative Strength Index indicator.

## Strategy Rules:

- Set the time frame to 15 minutes
- Buy when the RSI is less than or equal to 30
- Sell when the RSI is greater than or equal to 70

## Strategy Backtest:



	Time Frame (minutes)	Win Rate	Performance Of Strategy	Performance of Asset	# of Trades
<b>RSI Strategy</b>	5	54%	-7.68%	0.12%	26
	15	66%	14.85%	14.43%	35
	30	79%	10.4%	36.99%	34

## Strategy #9: The 15 Minute MACD and Bollinger Band Strategy

## Strategy Overview:

This strategy was found on TrendSpider.com and is a simple strategy based on the widely used MACD and Bollinger Band indicators.

## Strategy Rules:

- Set the time frame to 15 minutes
- Buy when the MACD line crosses above the MACD signal line and the price is closing above the upper bollinger band
- Exit when the MACD line crosses below the MACD signal line

## Strategy Backtest:



	Time Frame (minutes)	Win Rate	Performance Of Strategy	Performance of Asset	# of Trades
<b>MACD Strategy</b>	5	49%	2.38%	-0.64%	37
	<b>15</b>	<b>55%</b>	<b>6.01%</b>	<b>14.1%</b>	<b>64</b>
	30	48%	-0.93%	36.32%	50

## Strategy #10: The 15 Minute Ichimoku Strategy

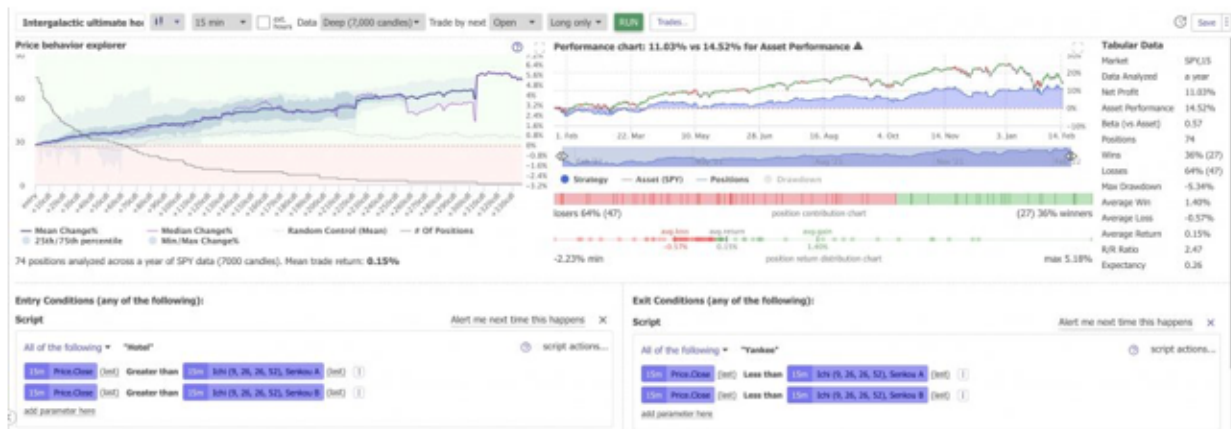
## Strategy Overview:

This strategy was found on TrendSpider.com and is a simple strategy based on the widely used Ichimoku Strategy

## Strategy Rules:

- Set the time frame to 15 minutes
- Buy when the price is above the Kumo Cloud (Senkou A and Senkou B lines)
- Exit when the price is below the Kumo Cloud

## Strategy Backtest:



	Time Frame (minutes)	Win Rate	Performance Of Strategy	Performance of Asset	# of Trades
Ichimoku Strategy	5	23%	6.99%	-0.49%	93
	15	36%	11.03%	14.52%	74
	30	42%	37.15%	36.41%	72

## Strategy #11: The 15 Minute Moving Average Strategy

## Strategy Overview:

This strategy was found on TrendSpider.com and is a simple strategy based on the widely used Moving Average indicator.

## Strategy Rules:

- Set the time frame to 15 minutes
- Buy when the 3 period moving average crosses above the 8 period moving average
- Exit when the 3 period moving average crosses below the 8 period moving average

## Strategy Backtest:



	Time Frame (minutes)	Win Rate	Performance Of Strategy	Performance of Asset	# of Trades
<b>SMA Strategy</b>	5	39%	4.05%	-0.31%	477
	15	42%	18.44%	14.71%	495
	30	43%	54.6%	36.87%	462

## Strategy #12: The 15 Minute Reversal Candle Strategy

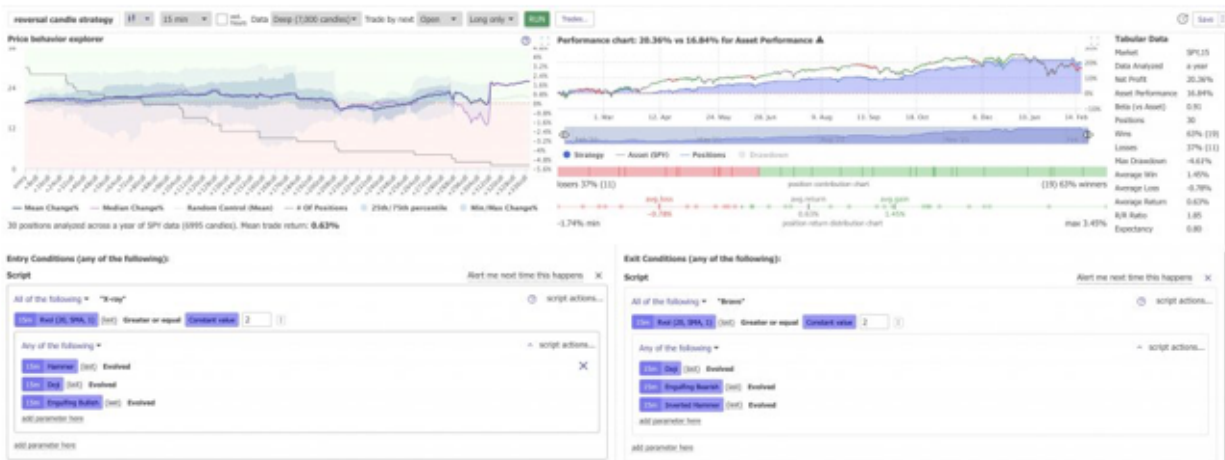
## Strategy Overview:

This strategy was found on TrendSpider.com and is a simple strategy based on the widely used candlestick patterns.

## Strategy Rules:

- Set the time frame to 15 minutes
- Buy when a doji, hammer, or engulfing bullish candle pattern forms
- Exit when a doji, inverted hammer, or engulfing bearish candle pattern forms

## Strategy Backtest:



	Time Frame (minutes)	Win Rate	Performance Of Strategy	Performance of Asset	# of Trades
<b>Reversal Candle Strategy</b>	5	50%	-3.21%	1.42%	22
	15	63%	20.36%	16.84%	30
	30	69%	56.18%	38.04%	42

## Strategy #13: Classical Mean Reversion Strategy

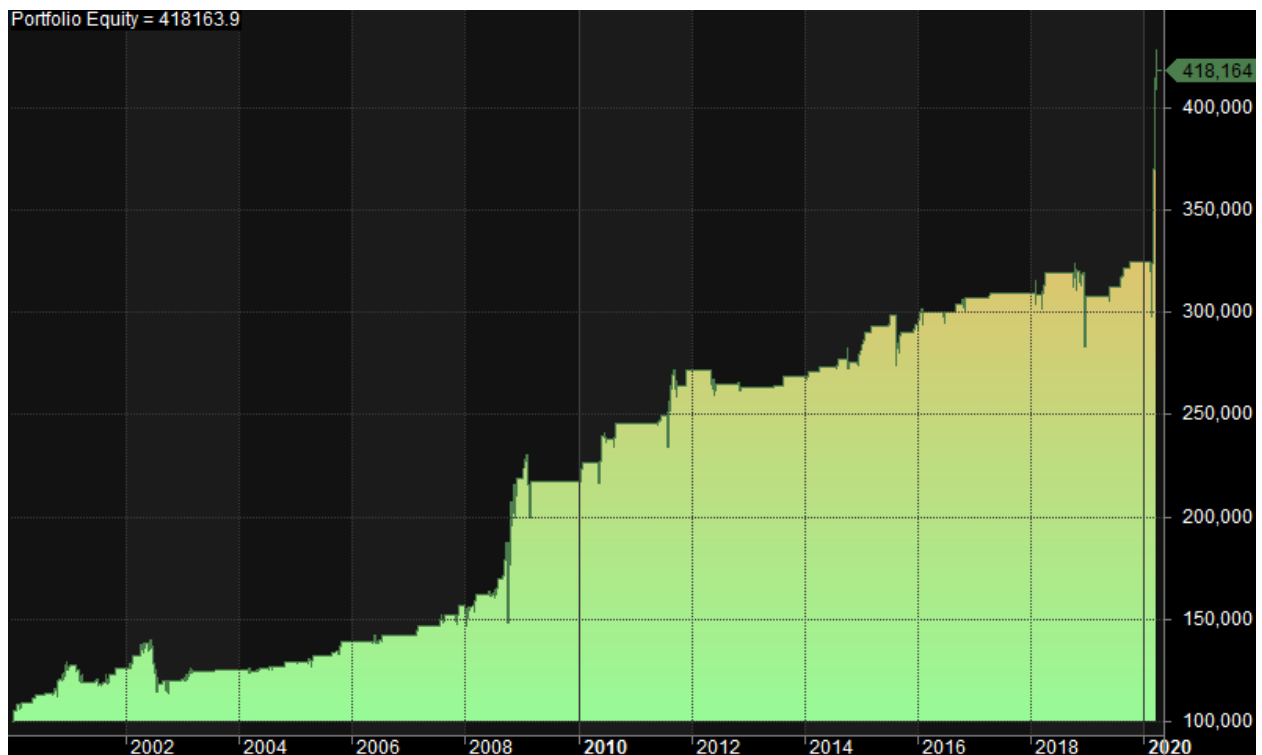
## Strategy Overview:

This strategy was found on QuantifiedStrategies.com and is a simple strategy based on the widely used Relative Strength Index indicator.

## Strategy Rules:

- Set the time frame to daily candles
- Buy when IBS (Internal Bar Strength) lower than .25 and RSI lower than 45
- Exit when close is higher than yesterday's close

## Strategy Backtest:



## Strategy #14: The 3 Day Low Strategy



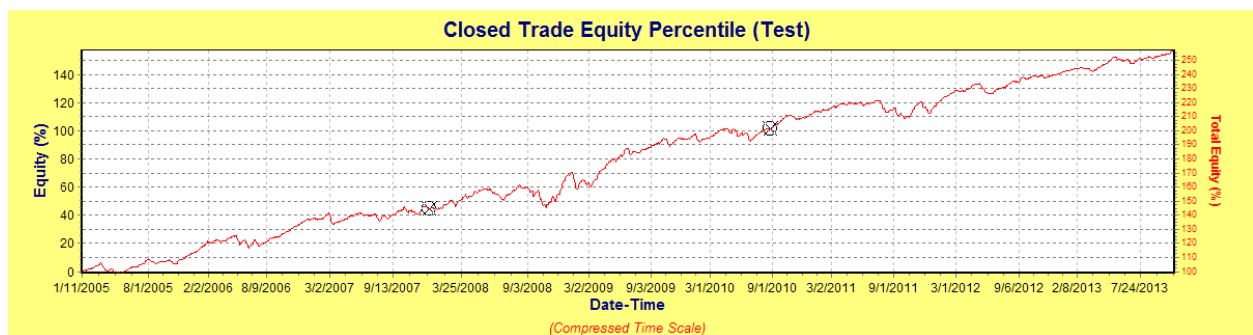
## Strategy Overview:

This strategy was found on QuantifiedStrategies.com and is a simple strategy based on a random yet identified pattern in the market.

## Strategy Rules:

- Set the time frame to daily candles
- Buy the close when there is a three day low (the current low is lower than the previous three days) and IBS (internal bar strength) is lower than .33
- Exit is either when the market has closed higher two days in a row or a time stop of six days

## Strategy Backtest:



## Strategy #15: The Monday Reversal Strategy

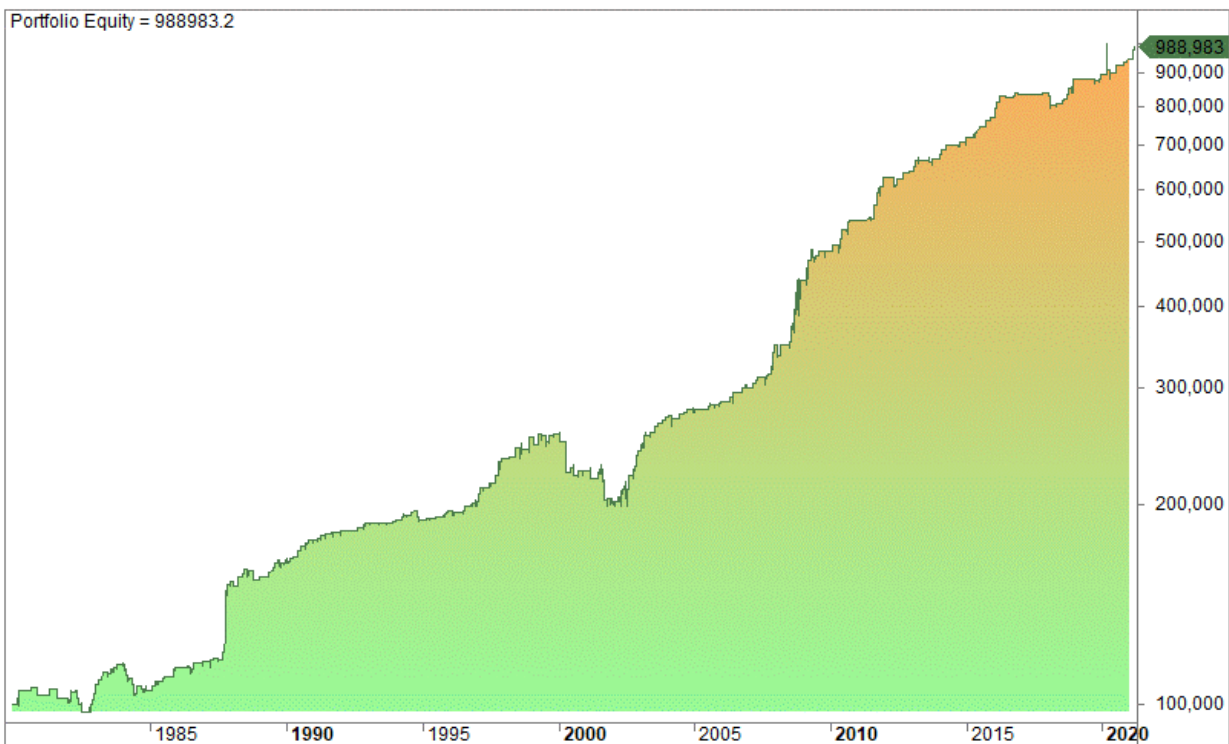
## Strategy Overview:

This strategy was found on QuantifiedStrategies.com and is a simple strategy based on the idea that the market is bullish overall and bounces need to happen

## Strategy Rules:

- Set the time frame to daily candles
- Buy the close on a Monday when the 25 day average is at least lower than .25 (from Friday)
- Exit at the close on Friday or when the close is higher than yesterday's high

## Strategy Backtest:



## Strategy #16: The 3 Day Overnight Strategy

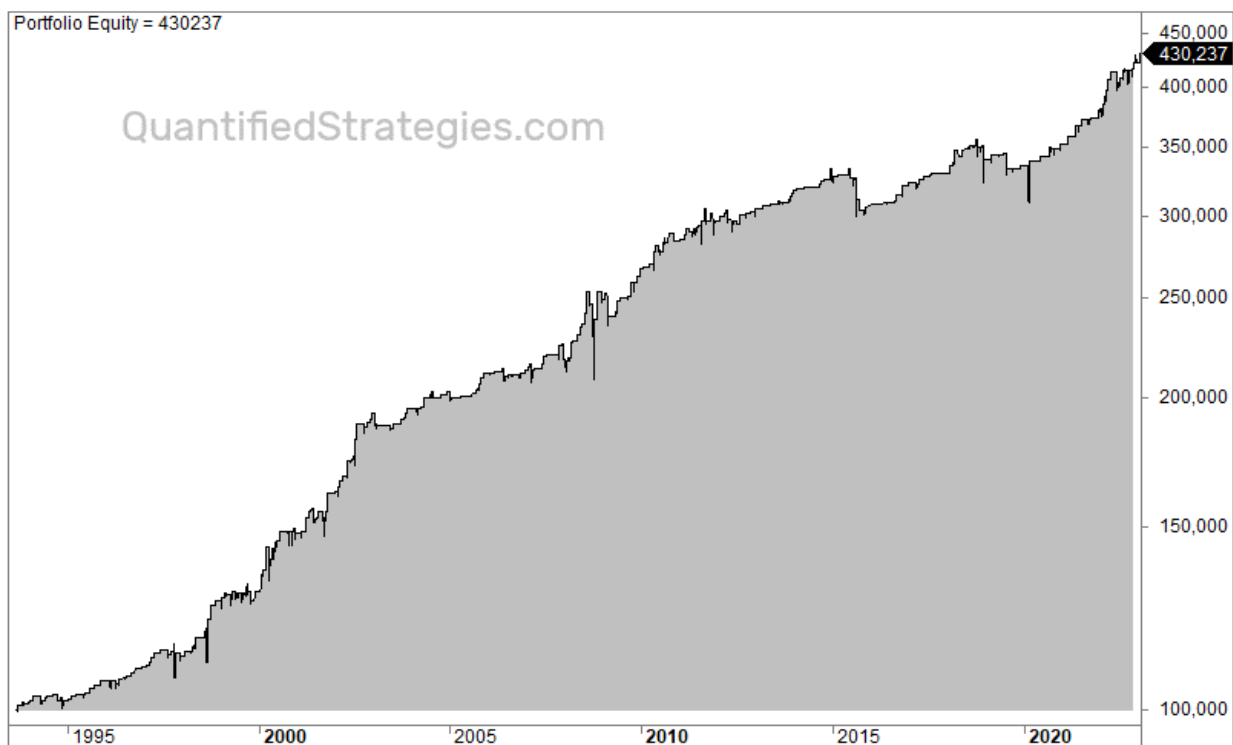
## Strategy Overview:

This strategy was found on QuantifiedStrategies.com and is a simple strategy based on the idea that the market is bullish overall and bounces need to happen

## Strategy Rules:

- Set the time frame to daily candles
- Buy the close on the third down day in a row
- Exit the next day at the close

## Strategy Backtest:



## Strategy #17: Squirrel Credit Spreads Strategy

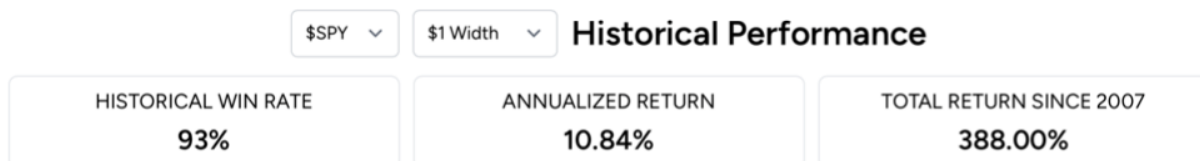
## Strategy Overview:

This strategy was found on [app.tenpercentcreditspreads.com/trading-handbook](http://app.tenpercentcreditspreads.com/trading-handbook) and is a simple strategy based on trend following principles and the high win rate that comes with credit spreads

## Strategy Rules:

- Wait for the stock to be inside the Trending Band ( +1 and -1 standard deviation of the 200 day moving average )
- Determine your short strike price for the put credit spread ( stock close price x 96% )
- Determine your expiration date ( current date + 14 days then round up to the next Friday)
- Setup the trade in your broker (sell to open the short strike price, buy to open the strike price below the short price, and use the expiration determine above)
- Ensure you are collecting at least .15 in credit for placing the put spread
- If you can collect .15, officially place the trade

## Strategy Backtest:



## Strategy #18: Short Play Credit Spreads Strategy

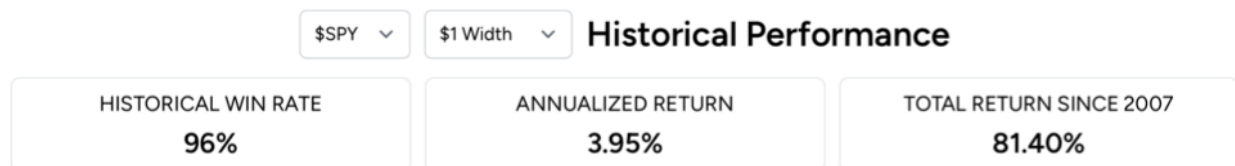
## Strategy Overview:

This strategy was found on [app.tenpercentcreditspreads.com/trading-handbook](http://app.tenpercentcreditspreads.com/trading-handbook) and is a simple strategy based on trend following principles and the high win rate that comes with credit spreads

## Strategy Rules:

- Wait for the stock to cross below the red line ( -1 and -3.5 standard deviations of the 200 day moving average )
- Determine your short strike price for the call credit spread ( stock close price x 104% )
- Determine your expiration date ( current date + 9 days then round up to the next Friday )
- Setup the trade in your broker (sell to open the short strike price, buy to open the strike price above the short price, and use the expiration determine above)
- Ensure you are collecting at least .15 in credit for placing the put spread
- If you can collect .15, officially place the trade

## Strategy Backtest:



## Strategy #19: Winning Whale Credit Spreads Strategy

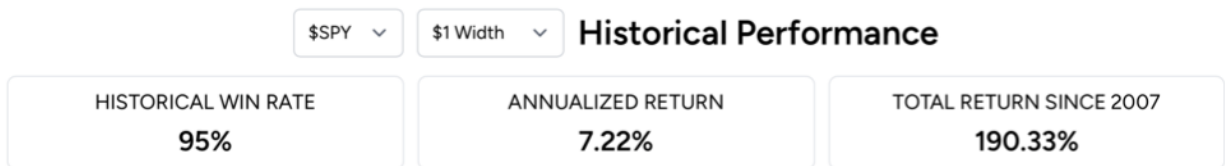
## Strategy Overview:

This strategy was found on [app.tenpercentcreditspreads.com/trading-handbook](http://app.tenpercentcreditspreads.com/trading-handbook) and is a simple strategy based on trend following principles and the high win rate that comes with credit spreads

## Strategy Rules:

- Wait for the stock to cross back above the bottom yellow line ( -3.8 standard deviations of the 200 day moving average )
- Determine your short strike price for the put credit spread ( stock close price x 96% )
- Determine your expiration date ( current date + 14 days then round up to the next Friday)
- Setup the trade in your broker (sell to open the short strike price, buy to open the strike price below the short price, and use the expiration determine above)
- Ensure you are collecting at least .15 in credit for placing the put spread
- If you can collect .15, officially place the trade

## Strategy Backtest:



## Strategy #20: Elastic Rejection Credit Spreads Strategy

## Strategy Overview:

This strategy was found on [app.tenpercentcreditspreads.com/trading-handbook](http://app.tenpercentcreditspreads.com/trading-handbook) and is a simple strategy based on mean reversion principles and the high win rate that comes with credit spreads

## Strategy Rules:

- Wait for the stock to cross above the top yellow line ( +3 standard deviations of the 200 day moving average )
- Determine your short strike price for the call credit spread ( stock close price x 103% )
- Determine your expiration date ( current date + 19 days then round up to the next Friday )
- Setup the trade in your broker (sell to open the short strike price, buy to open the strike price above the short price, and use the expiration determine above)
- Ensure you are collecting at least .15 in credit for placing the put spread
- If you can collect .15, officially place the trade

## Strategy Backtest:

