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Profitability of Oscillators Used in Technical Analysis for Financial Market

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Abstract

This research paper aim to examine the profitability of various kinds of oscillator used in technical analysis on market index of NSE (National Stock Exchange) S&P CNX NIFTY 50 during 2004-2014. We have selected the most commonly used three oscillators i.e., Stochastic oscillator, RSI Oscillator and Commodity Channel Index (CCI). The results clearly express that CCI outperform the remaining two oscillators in terms of profitability for S&P CNX NIFTY 50 Index.

Keywords: Technical Analysis, CCI, RSI, Nifty, stock market

JEL Classification: G170, G150, G110, G100, G120, G1, G00, G2, G3, G14, G10, G11, F65, C01, C53, G17

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