The aim of this folder (Experiment 1 Optimisation\_Brent\_Daily) is to build on the work that was done in the previous section (Experiment 1 optimisation) on optimising the trading strategy in Matlab to determine the best performing setup and mimic it in MT4. This was achieved using the inputs ma, shift and w for Gasoil.

Now, I’m going to pretty much do the same thing except for Crude oil. This is interesting as Crude has bottomed out lately. How would my strategy have got on?

The test will be for 5000 data points of 1 day data…equivalent to 15 years of data

V4.5 Multitester added folder header title as this code will looks through code optimisation for all shift (0-1) and all moving window sizes (eg 20,25).

V5 created as Multitester (4.5) showed clearly that shift 0 is the way to go. Also, R15 contains all the changes that I need to make. Now take this performance and see if it can be recreated in MT4, hence I’ve moved on to V5.