# creating initialize function first

def initialize (context):

context.aa = sid(24)

schedule\_function(check\_bands, date\_rules.every\_day())

def check\_bands(context, data):

cur\_price = data.current(context.aa, 'price')

prices = data.history(context.aa, 'price', 20, '1d')

avg = prices.mean()

std = prices.std()

lower\_band = avg - 2\*std

upper\_band = avg + 2\*std

if cur\_price <= lower\_band:

order\_target\_percent(context.aa,1.0)

print("Buying")

elif cur\_price >= upper\_band:

order\_target\_percent(context.aa,-1.0)

print ("Short Sell")

else:

pass

record(upper = upper\_band,

lower = lower\_band,

mavg\_20 = avg,

price = cur\_price)