
Trading Strategy

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Import Section

```
[Date,Volume,Open,Close,High,Low] =  
importPriceData('Data_LCO_BrentCrudeOil.xlsx');
```

Estimate Technical Indicator

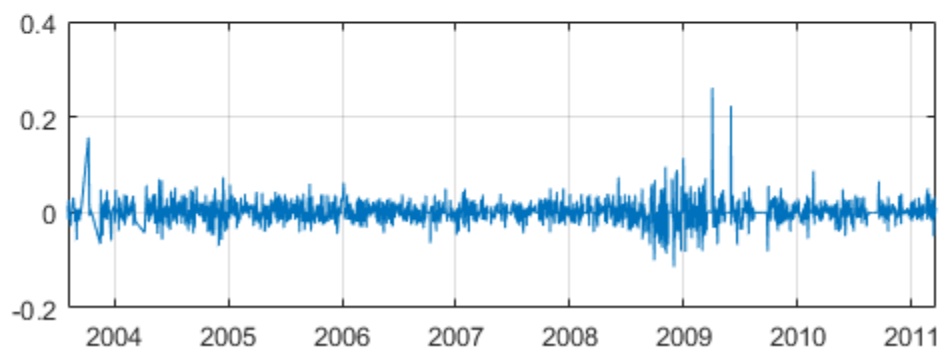
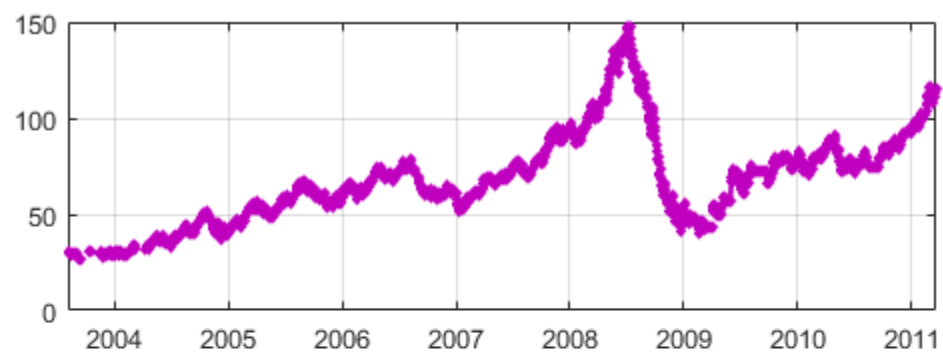
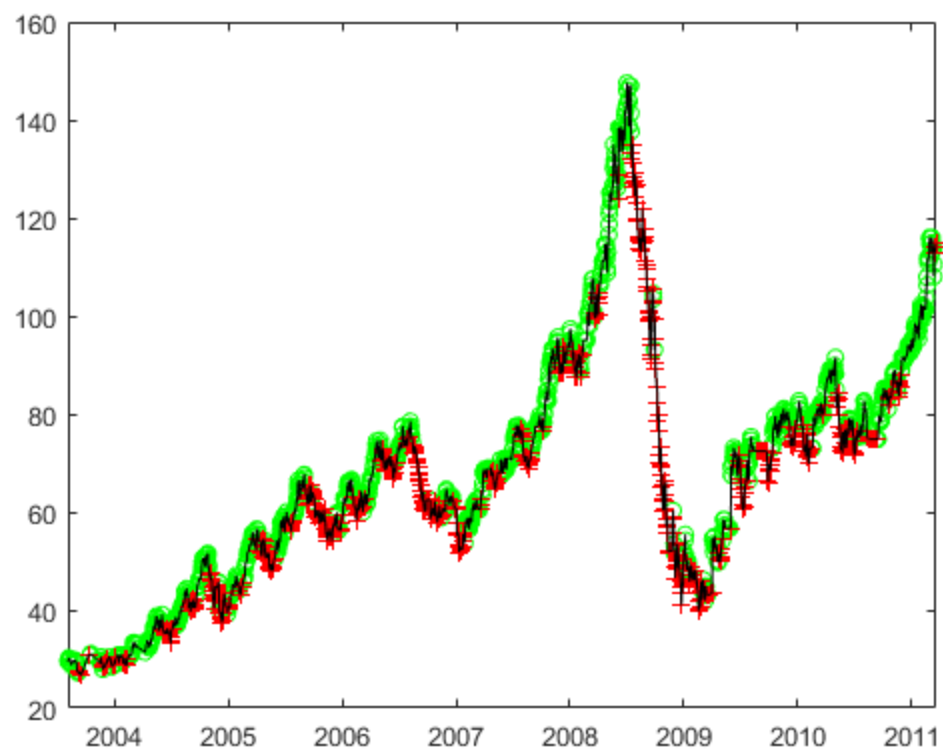
```
[Short,Long] = movavg(Close,5,20);
```

Setup Trading Signal

```
Signal = zeros(length(Close),1);  
Signal(Short > Long) = 1;  
Signal(Long > Short) = -1;  
I_Buying = (Signal == 1);  
I_Selling = (Signal == -1);
```

Visualization

```
figure; plot(Date(I_Buying),Close(I_Buying),'go');  
hold on  
plot(Date(I_Selling),Close(I_Selling),'r+');  
plot(Date,Close,'k');  
createfigure1(Date,Close,Date(2:end),returns)
```



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