

```
plt.plot(gld.iloc[-252:]['Close'], label = 'GLD')  
plt.plot(gld.iloc[-252:]['9-day'], label = '9-day')  
plt.plot(gld.iloc[-252:]['21-day'], label = '21-day')  
plt.plot(gld[-252:].loc[gld.entry == 2].index, gld[-252:]['9-day'][gld.entry == 2], '',  
         color = 'g', markersize = 12)  
plt.plot(gld[-252:].loc[gld.entry == -2].index, gld[-252:]['21-day'][gld.entry == -2], 'v',  
         color = 'r', markersize = 12)  
plt.legend(loc=2);
```



Algorithmic Trading Using Python Dvc Futures

Matthew Scarpino



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