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Abstract:

In this study, we conducted foreign exchange rate simulated trading based on a traditional Japanese technical indicator called Ichimoku Kinkohyo, which is well-known and widely used in Japan for technical analysis on various kinds of market prices. We designed two trading strategies based on the support/resistance level of the five elements of Ichimoku and conducted simulated trading on short-term foreign exchange rate. The trading strategies are applied to five currency pairs: USD/JPY, EUR/USD, GBP/USD, USD/CHF and AUD/USD. Experimental results show that the average return of one trading strategy that based on Ichimoku Kinkohyo is extremely better than that of other baseline strategies.

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