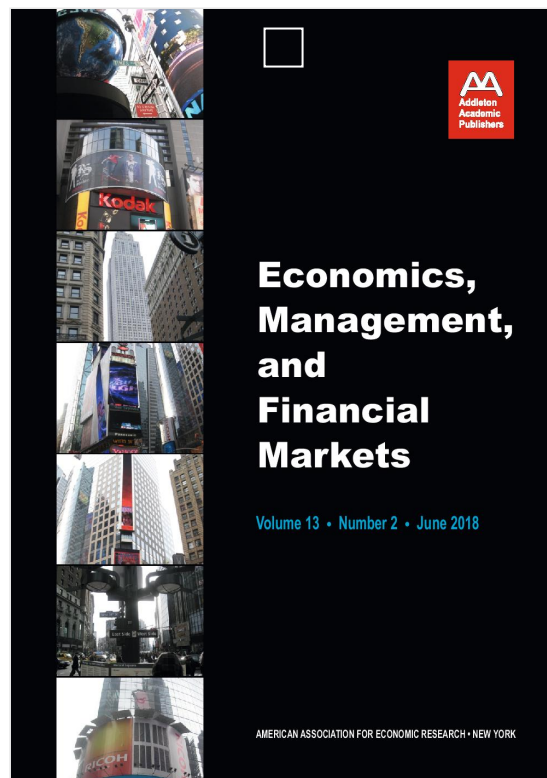




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*APPLYING A COMBINED MAX-MIN SIMPLE MOVING AVERAGE TRADING STRATEGY TO MARKET INDEXES*

**Author(s):** Louie Ren, Peter Ren

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**Keywords:** combined moving average trading rule; efficient market hypothesis; max-max strategy; max-min strategy; rate of return; simple moving average trading rules;

**Summary/Abstract:** In this paper, we propose and recommend a new combined moving average trading rule based on max-min strategy. It outperforms the traditional simple moving average trading rules for Buy and Sell-day returns by a factor of 10 to 20 in the DJIA, the NASDAQ, and the S&P. It also outperforms the



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