

Stock Options Strategy: VXX Short Vertical (mid/high risk)

0/16 completed

Introduction •

Background and course overview

Understanding VIX Futures pricing structure •

- Instruments to trade Volatility
- Concepts on VIX pricing Structure

VXX Strategy background •

- The Trading Approach
- Optimization tests and Trade Rules (Plain Vanilla)

VXX Trading Rules •

- Advanced Trading Rules
- Hedging Strategy

Entering a Trade / Results •

- Entering a Trade
- Live trade results
- Update Live Trade Results (End Dec 17)
- Update Live Trade Results (May 18)

UPDATE: 2018 Backtests - Strategy consistency analysis in high volatile year

Backtest 2018

BONUS SECTION: ThinkorSwim Indicators •

- VXX+Trading+Short+Call+_+Patreon.pdf
- Contango level
- IV Rank

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