

Trading Strategies Summary

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The goal of this document is to outline different trading strategies implemented with the Metaculus data on the VIX, SPY, and their derivatives.

Metaculus Momentum

This simple strategy involves opening a position when the Metaculus series increases and closing the position when it decreases. This strategy only allows for one open position at a time.

	VXX	SPY
Number of Trades	165	165
PnL	\$38.10	86.85
Sharpe Ratio	-2.06	-4.89

Table 1: Summary of results from 1/1/2020 to 4/1/2022