

Best Strategy Over Time

Strategies

- momentum excess vol ps5 pl100 vs5 vl10
- volatility trading strategy s250 l2000 t1
- volatility trading strategy s10 l400
- momentum excess vol ps10 pl400 vs10 vl400
- momentum excess vol ps100 pl1500 vs10 vl100
- momentum excess vol ps10 pl200 vs3 vl180
- volatility trading strategy s30 l1200
- volatility trading strategy s1000 l8000
- momentum price s5 l200
- momentum excess vol ps100 pl2000 vs100 vl2000
- volatility trading strategy s250 l2000 t3
- momentum excess vol ps20 pl2000 vs5 vl50
- momentum excess vol ps5 pl200 vs10 vl300
- momentum excess vol ps5 pl200 vs2 vl180
- momentum price s50 l2000
- volatility trading strategy s250 l2000 t5
- momentum price s100 l1500
- momentum excess vol ps30 pl1200 vs30 vl1200
- momentum price s400 l5000
- volatility trading strategy s400 l5000
- momentum excess vol ps5 pl150 vs5 vl50
- volatility trading strategy s100 l2000
- momentum excess vol ps5 pl200 vs5 vl200
- momentum price s30 l1200
- volatility trading strategy s200 l4000
- momentum price s200 l4000
- momentum excess vol ps200 pl4000 vs200 vl4000
- momentum price s10 l400
- momentum excess vol ps400 pl5000 vs400 vl5000
- volatility trading strategy s5 l200
- volatility trading strategy s800 l8000

2004-01-02

2004-10-22

2005-08-09

2006-05-25

2007-03-14

2007-12-27

2008-10-13

Time (Days)

