



Model: VolShort - VolLongShort

Tickers tested in this study:

SVXY US Equity

Dates of the backtest

Backtest start date: 2014-01-01

Backtest end date: 2016-12-31

Parameters Tested

threshold = [-5, -4.5, -4, -3.5, -3, -2.5, -2, -1.5, -1, -0.5, 0, 0.5, 1, 1.5, 2, 2.5, 3, 3.5, 4, 4.5, 5]

indicator_time_period = [2, 3, 4, 5, 6]

vol_time_period = [3, 4, 5, 6]















