



# The VXX Trend Following Strategy (Connors Research Trading Strategy Series)

*Connors Research, Matt Radke, Cesar Alvarez, Larry Connors*

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Interest in Trading Volatility & Especially VXX is Exploding - - Here's Why . . .

In the past, Volatility trading was traditionally used by professionals as a method to hedge a portfolio. Now individuals are trading volatility directly.

Volatility today is a new asset class with its own unique qualities that set it apart from equities, equity ETFs, commodity ETFs, or options.

In this new strategy guidebook from Connors Research, you will see a focus on the VXX, as it was one of the earliest volatility products on the market (meaning we have the most data available for back-testing).

VXX also has higher trading volume than its peers.

The VXX Trend Following Strategy provides you with precise, quantified rules for entering and exiting your trades. 3 1/2 years of simulated historical results allow you to evaluate how effective different variations of the strategy have been over the lifetime of VXX.

A Sample Portfolio

Take a look at this sample portfolio, based on trading just one of the variations of the The VXX Trend Following Strategy over the past 3 1/2 years. The table shows the monthly and annual percentage gains, which have been substantial every year since the inception of VXX.

2009 2010 2011 2012

Jan. + 5.89% + 11.12% + 21.53%

Feb. 0.00% + 3.57% - 1.09% + 3.38%

Mar. + 0.02% + 16.07% - 8.08% + 24.08%

Apr. + 0.01% + 2.41% - 18.63% - 4.22%

May + 6.75% + 7.58% + 5.53% - 5.20%

June + 8.12% + 5.85% - 5.12% - 15.62%

July + 8.25% - 5.86% - 12.43% - 5.08%

Aug - 0.72% - 8.43% + 40.76% + 16.15%

Sept. + 11.82% + 22.01% + 39.95%

Oct. - 4.68% + 16.19% - 11.56%

Nov. + 9.76% - 3.42% - 0.01%

Dec. + 13.09% + 20.27% + 12.89%

Totals + 64.16% + 110.72% + 106.82% + 32.46%

Here is What You Will Learn from The VXX Trend Following Strategy

--Exact Trading Rules. You will learn 4 Simple Rules that you can combine to form multiple trading strategies.

--You will learn dozens of high performing fully quantified VXX strategy variations. These include variations on both the long and the short side.

--This is not a black box – full disclosure of the rules is given to you, so you can combine and create strategies to fit your personal trading style.

--Portfolio Management. You will get fully detailed sample portfolios (based on 3 1/2 years of simulated historical results) that help you see how you can manage your own portfolio dedicated exclusively to trading the VXX.

### Completely Quantified Trading Results

As you may know, much trading can be very subjective. What we have done is remove the subjectivity and quantified for you dozens of VXX setups which have seen significant gains.

### High-Probability Trading with the VXX

As professional traders have found, the VXX tends to have a downward bias. (You will learn more about this in the Strategy Guidebook.) So, here we show you the top 10 strategy variations on the short side from The VXX Trend Following Strategy.

Average % Average  
Profit/Loss Days Held Win%

1	+	6.49%	15.71	57.14%
2	+	4.87%	15.31	50.00%
3	+	3.32%	9.00	50.00%
4	+	3.12%	8.86	45.76%
5	+	3.08%	5.71	55.26%
6	+	3.08%	8.82	51.79%
7	+	3.04%	5.55	54.55%
8	+	2.95%	8.79	48.28%
9	+	2.75%	8.68	49.12%
10	+	2.75%	8.66	42.37%

### For Options Traders

The VXX Trend Following Strategy is right for you if you trade options. The historical returns have been strong and professional traders understand the power of applying options to their VXX trading. In this guidebook you'll be able to do the same by combining The VXX Trend Following Strategy with options trading.

If you are looking to trade quantified, rule-based strategies available to individual traders, download The VXX Trend Following Strategy to your Kindle now.

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#### **Amy Osburn:**

What is your hobby? Have you heard this question when you got college students? We believe that that query was given by teacher on their students. Many kinds of hobby, All people has different hobby. So you know that little person just like reading or as looking at become their hobby. You have to know that reading is very important along with book as to be the factor. Book is important thing to include you knowledge,

except your own teacher or lecturer. You discover good news or update regarding something by book. Different categories of books that can you go onto be your object. One of them is The VXX Trend Following Strategy (Connors Research Trading Strategy Series).

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