

Simple VIX Profits

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Simple VIX Profits

Here is the performance chart of the new Simple VIX Profits system.



The white line displays how a portfolio would have performed during the period beginning on December 31, 2007 till May 30, 2017. Had you invested using this system, you could have turned \$10,000 into \$904,060.94. That's almost a million dollars!

The interesting thing is the system can actually be backtested even further. That's because the Exchange Traded Products we use – XIV and VXX – are designed to track specific indexes. We can use those indexes to see how the system would have performed before XIV and VXX launched.

That's what the table on the next page shows – hypothetical results back to the beginning of 2008.

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<u>Year</u>	<u>End of Year Amount</u>	<u>% Return</u>
	\$ 10,000.00	
2008	\$ 15,491.20	55%
2009	\$ 37,652.20	143%
2010	\$ 246,405.65	554%
2011	\$ 582,950.77	137%
2012	\$ 1,365,351.75	134%
2013	\$ 2,552,517.45	87%
2014	\$ 7,136,323.86	180%
2015	\$ 7,817,620.24	10%
2016	\$ 14,891,536.51	90%
2017	\$ 22,276,572.46	50%

Note that 2017 is a partial year through May 30, 2017

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Since January 1, 2008, the Simple VIX Profits system has had a compounded annual growth rate of 227%.

We've even got a breakdown showing the performance of the signals for XIV and VXX.

	XIV Trades	VXX Trades
Number of trades	74	70
Number of winners	44	40
Win rate	59%	57%
Size of average win	25%	10%
Size of average loss	-9%	-4%

One important thing to note: the system is very rarely on the sidelines.

Had you followed this system, you would have been out of a trade for only 7 days during the past 10 years. Even though you are almost always in a trade, you are not trading back and forth every day. There is not a lot of churn. That's because we tend to hold winning trades as long as possible. But if a trade is not going well, this method tends to exit losers as quickly as possible.

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Here is a table showing the number of signals per year. 2008 was quite active. Signals have been far less frequent since then, but as the table on page 2 shows, they are still very profitable.

Trades Per Year	
2008	44
2009	18
2010	14
2011	10
2012	4
2013	12
2014	15
2015	14
2016	10
2017	2

And for those of you who want it as much performance information as you can get, here is a large table showing the trade-by-trade signals since VXX and XIV were both available for trading.

Date	Account Value	Instructions	Performance of Signal
12/31/2010	\$ 10,000.00	Buy XIV	34.5%
6/15/2011	\$ 13,452.40		Sell XIV, Buy VXX 3.3%
6/17/2011	\$ 13,898.43	Sell VXX, Buy XIV	-19.7%
8/4/2011	\$ 11,166.46		Sell XIV, Buy VXX 51.8%
8/22/2011	\$ 16,952.99	Sell VXX, Buy XIV	3.7%
10/28/2011	\$ 17,576.44		Sell XIV, Buy VXX 26.6%
11/1/2011	\$ 22,258.97	Sell VXX, Buy XIV	-4.1%
11/10/2011	\$ 21,348.01		Sell XIV, Buy VXX -4.3%
11/11/2011	\$ 20,437.39	Sell VXX, Buy XIV	4.1%
12/1/2011	\$ 21,275.29		Sell XIV, Buy VXX -0.1%
12/2/2011	\$ 21,259.65	Sell VXX, Buy XIV	70.9%
6/25/2012	\$ 36,341.28		Sell XIV, Buy VXX -1.9%
6/27/2012	\$ 35,641.59	Sell VXX, Buy XIV	17.0%
7/2/2012	\$ 41,703.80		Sell XIV, Buy VXX -2.2%
7/3/2012	\$ 40,775.35	Sell VXX, Buy XIV	51.4%
1/3/2013	\$ 61,722.40		Sell XIV, Buy VXX -2.1%
1/4/2013	\$ 60,449.14	Sell VXX, Buy XIV	14.1%
2/5/2013	\$ 68,951.80		Sell XIV, Buy VXX -0.5%

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2/6/2013	\$	68,599.31	Sell VXX, Buy XIV		-11.1%
2/25/2013	\$	60,970.10		Sell XIV, Buy VXX	-4.8%
3/1/2013	\$	58,031.31	Sell VXX, Buy XIV		18.4%
4/16/2013	\$	68,723.61		Sell XIV, Buy VXX	5.8%
4/22/2013	\$	72,687.06	Sell VXX, Buy XIV		-1.3%
6/6/2013	\$	71,719.23		Sell XIV, Buy VXX	-4.5%
6/7/2013	\$	68,482.19	Sell VXX, Buy XIV		36.4%
11/8/2013	\$	93,401.42		Sell XIV, Buy VXX	-0.6%
11/12/2013	\$	92,863.45	Sell VXX, Buy XIV		16.5%
1/14/2014	\$	108,230.21		Sell XIV, Buy VXX	0.5%
1/15/2014	\$	108,736.51	Sell VXX, Buy XIV		-13.3%
1/30/2014	\$	94,274.76		Sell XIV, Buy VXX	16.1%
2/3/2014	\$	109,471.09	Sell VXX, Buy XIV		1.4%
2/4/2014	\$	111,032.62		Sell XIV, Buy VXX	3.9%
2/5/2014	\$	115,402.79	Sell VXX, Buy XIV		16.7%
4/10/2014	\$	134,725.02		Sell XIV, Buy VXX	1.1%
4/15/2014	\$	136,213.37	Sell VXX, Buy XIV		50.8%
7/18/2014	\$	205,382.46		Sell XIV, Buy VXX	0.2%
7/22/2014	\$	205,750.65	Sell VXX, Buy XIV		-9.9%
9/26/2014	\$	185,321.18		Sell XIV, Buy VXX	6.2%
9/30/2014	\$	196,735.85	Sell VXX, Buy XIV		3.2%
10/8/2014	\$	203,062.26		Sell XIV, Buy VXX	33.9%
10/13/2014	\$	271,849.40	Sell VXX, Buy XIV		5.6%
12/12/2014	\$	287,105.76	Sell XIV		
12/15/2014	\$	287,105.76	Buy XIV		-14.3%
2/2/2015	\$	245,997.65		Sell XIV, Buy VXX	-4.8%
2/3/2015	\$	234,296.71	Sell VXX, Buy XIV		14.8%
3/13/2015	\$	269,085.71		Sell XIV, Buy VXX	-8.4%
3/20/2015	\$	246,381.27	Sell VXX, Buy XIV		4.1%
8/21/2015	\$	256,412.97	Sell XIV		
8/26/2015	\$	256,412.97		Buy VXX	11.3%
8/31/2015	\$	285,434.73	Sell VXX, Buy XIV		-4.7%
9/2/2015	\$	272,075.85		Sell XIV, Buy VXX	6.7%
9/4/2015	\$	290,399.59	Sell VXX, Buy XIV		8.4%
9/8/2015	\$	314,780.39		Sell XIV, Buy VXX	-2.6%
9/11/2015	\$	306,539.68	Sell VXX, Buy XIV		20.1%

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12/4/2015	\$	368,041.71		Sell XIV, Buy VXX		5.6%
12/8/2015	\$	388,476.22	Sell VXX, Buy XIV		-12.1%	
12/21/2015	\$	341,289.58		Sell XIV, Buy VXX		-4.9%
12/22/2015	\$	324,521.59	Sell VXX, Buy XIV		-22.3%	
1/14/2016	\$	252,091.42		Sell XIV, Buy VXX		12.8%
1/20/2016	\$	284,482.34	Sell VXX, Buy XIV		3.3%	
1/25/2016	\$	293,827.81		Sell XIV, Buy VXX		-8.1%
1/29/2016	\$	270,088.95	Sell VXX, Buy XIV		1.0%	
2/1/2016	\$	272,922.05		Sell XIV, Buy VXX		6.4%
2/4/2016	\$	290,323.19	Sell VXX, Buy XIV		16.3%	
6/24/2016	\$	337,763.62		Sell XIV, Buy VXX		-15.7%
6/29/2016	\$	284,863.17	Sell VXX, Buy XIV		48.8%	
9/12/2016	\$	423,957.89		Sell XIV, Buy VXX		4.5%
9/19/2016	\$	442,888.69	Sell VXX, Buy XIV		102.1%	
5/18/2017	\$	895,085.03		Sell XIV, Buy VXX		-7.0%
5/19/2017	\$	832,527.12	Sell VXX, Buy XIV		8.6%	
5/30/2017	\$	904,060.94	OPEN			

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