Skør strategi slår markedet over to år

Som aktiv trader sidder man ofte klar ved tasterne, når børsklokken ringer til åbning i New York 15:30 dansk tid. Men det er faktisk helt forkert. I hvert fald, hvis du vil følge en simpel strategi, der har slået afkastet på S&P 500 målt over de seneste to år. Her skal du nemlig tværtimod sidde klar, når markedet lukker!

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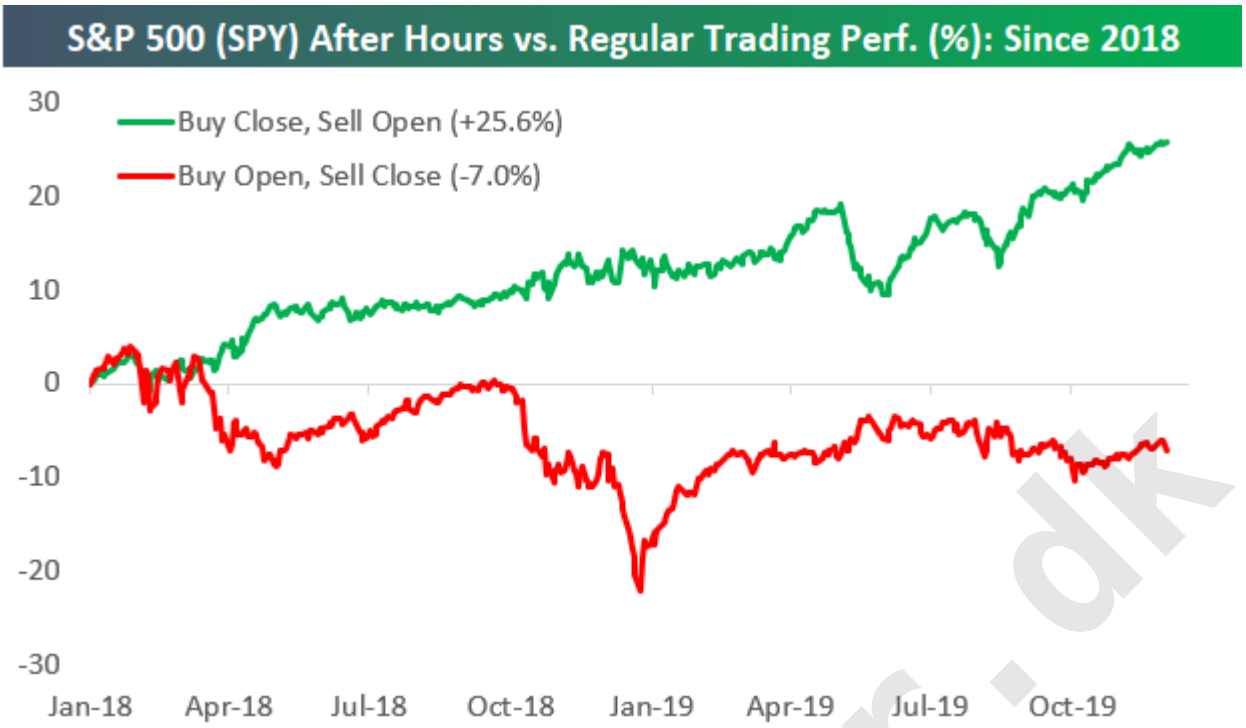
Strategien hedder i al sin enkelthed ”buy close, sell open”, og går ud på at købe S&P500-indekset uden for normal åbningstid, og dernæst sælge igen straks det officielle marked åbner.

Hvis du havde fulgt den strategi siden 2018, havde du fået en profit på 25,6% mod et tab på 7%, hvis du havde gjort det samme inden for markedsåbningen. Mest havde du tjent i 2018, hvorimod 2019 gik stort set lige op.

Det er Bespoke Investment Group, der har lavet undersøgelsen, og den viser, at de største stigninger i S&P 500 inden for de seneste to år, faktisk i gennemsnit er sket om natten, amerikansk tid.

Se nedenstående graf.

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Bespoke Investment Group skriver "Hvis du havde kørt strategien siden 2018 havde 'after hours'-strategien alt i alt knust 'regular trading hours'-strategien".

Testen er lavet med S&P 500 tracking ETF (SPY), men i princippet bør det være muligt at eftergøre strategien ved at købe sig ind i efter-markedet hos en broker, der tillader handel af S&P500-indekset med CFD uden for normal åbningstid, f.eks. handelsplatformen eToro eller handelsplatformen MarketsX.

Dette er dog ikke testet.

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Se nedenstående detaljer i forhold til at genskabe strategien.

Standard market vs. extended hours sessions

Standard Market	Pre-Market and After Hours Trading
Orders can be placed at any time and will only be executed from 9:30 a.m. to 4:00 p.m. ET	Pre-market: Orders can be placed between 8:05 p.m. (previous trading day) and 9:25 a.m. ET and will be eligible for execution between 7:00 a.m. and 9:25 a.m. ET After-hours: Orders can be placed and are eligible for execution between 4:05 p.m. and 8:00 p.m.
Trading primarily occurs on exchanges (NYSE Euronext and other regional markets) and on NASDAQ through a variety of venues including market makers and ECNs	Trading occurs through a leading electronic market
Many order types and restrictions are accepted, including: market, limit, stop-limit, all-or-none, etc.	Only limit orders for the particular extended hours session are accepted
All order sizes are accepted	25,000 shares is the maximum quantity on a single order
Many security types are available, including: stocks, options, bonds, mutual funds, etc.	Most listed and NASDAQ securities are available in the extended hours session
Different time limits are available, including: Day, GTC, IOC and FOK	All orders are only good for the particular session in which they are placed; there is no carryover into any following session
In general, higher trading activity means more liquidity and a greater likelihood of order execution	Lower trading activity may result in lower likelihood of order execution, wider spreads and greater price fluctuation
The quotes you receive are consolidated and represent the best available prices across all trading venues; market makers and specialists work to ensure customers get the best buy or sell prices displayed on NASDAQ and the exchanges	Quotes are not consolidated and represent the current prices available through the Electronic Market; as a participant in the Extended Hours Trading Network, the Electronic Market may also offer access to prices available on other participating Electronic Markets, but not necessarily all venues open for EHT

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