Hello, everyone! I’m Siqi Yi. And I’m going to illustrate our group’s final result to you. As you can see，after we computed the return for every span of EMA, we finally found the best EMA that could bring the maximum return to the investors. By using the best strategy we found out, the return turn out to be much more profitable than the market. Here, the orange curve represents our strategy accumulate return, and the blue curve represents the market accumulate return. To express more accurately with numbers, the index of EMAs are as follows, its span was 150. The annual return was 172, the annual std was 58%, the annual sharpe ratio was 296, which was about 55 times of the Bitcoin price’s own sharp ratio. We can see these in the following chart. The blue point refers to our Bitcoin EMA Strategy, its abscissa means that the return is 172 and its ordinate means that the annual std is 0.58. This chart shows that our strategy got a much higher sharp ratio. And its really good, cause we all know that high sharp ratio means higher return with the same risk or the lower risk with the same return. The last diagram shows that the winning rate was 100%.

Based on the above results, we can safely draw the conclusion that our strategy for the Bitcoin is successful.In the process of building strategies and constantly testing results and optimizing strategies, we are more aware that using quantitative trading strategies to execute transactions is a multiplier. Quantitative trading strategies make it easier for us to calculate and control our own costs and benefits. Let us be in a safer position in the transaction. Of course, it is very important to select and set high-quality signal indicators that match the actual situation, so we must continue to learn and continue to experiment.