

Short term models
Spot market-Long Only
Futures-Long/Short

Highly profitable intraday long/short strategies

Highly robust, improve every underlying



BTC



BTC



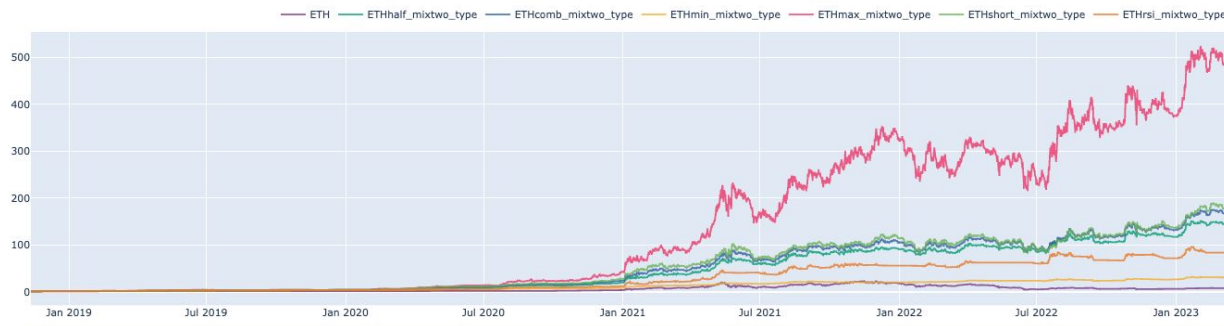
Highly profitable intraday long only strategies

Highly robust, improve every underlying

ssj log ETH



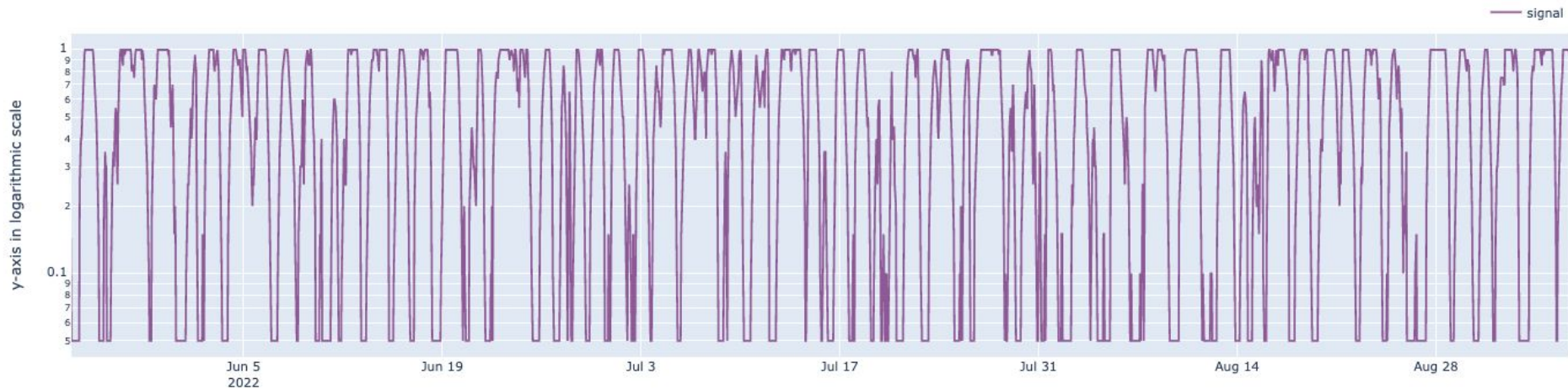
ssj ETH



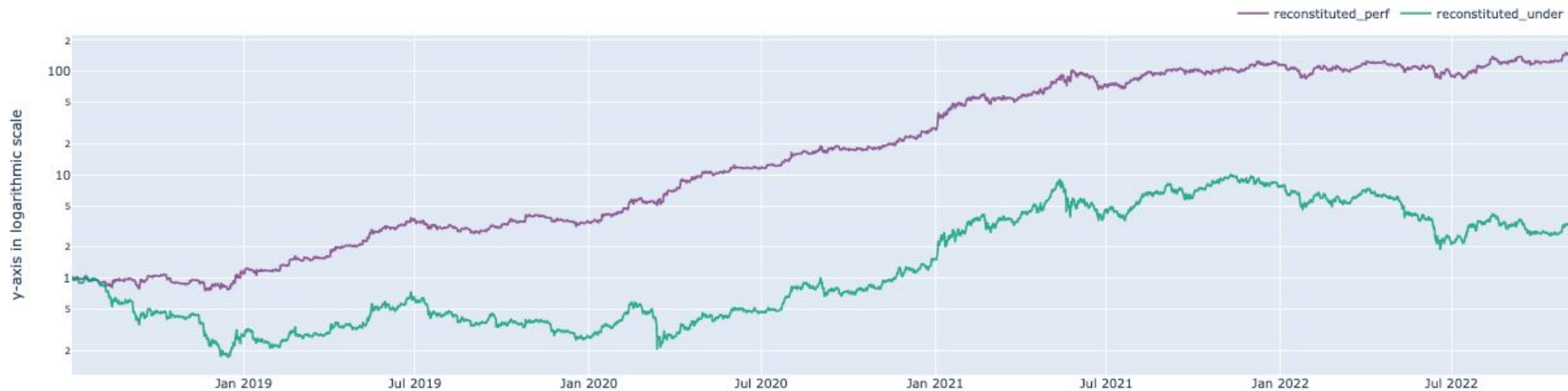
Models

- Model 1 : Hourly oscillating signal for a quick deleveraging
- Model 2: Hourly RSI cut off

ETH



ETH

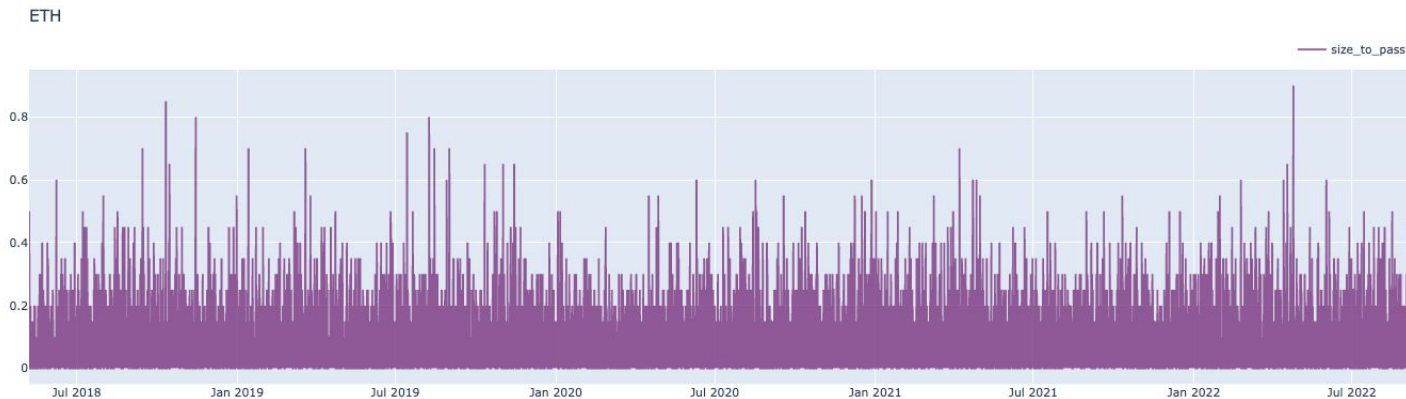


ETH



Metrics model 1

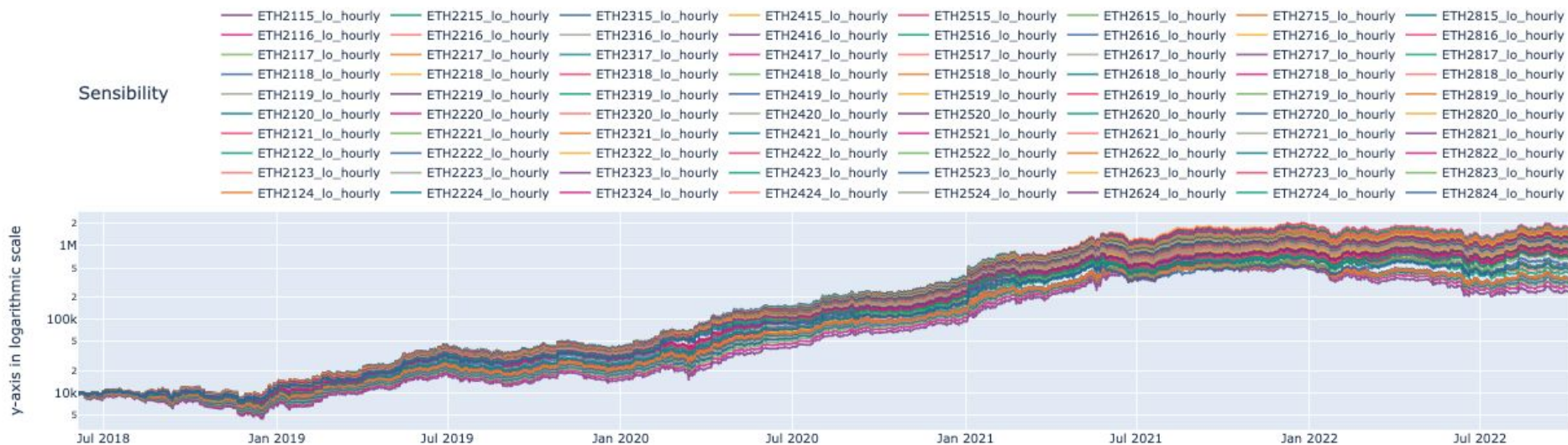
- 10 bps transaction costs hardcoded in backtest
- Average turn-over per hour : 5.6% of the asset



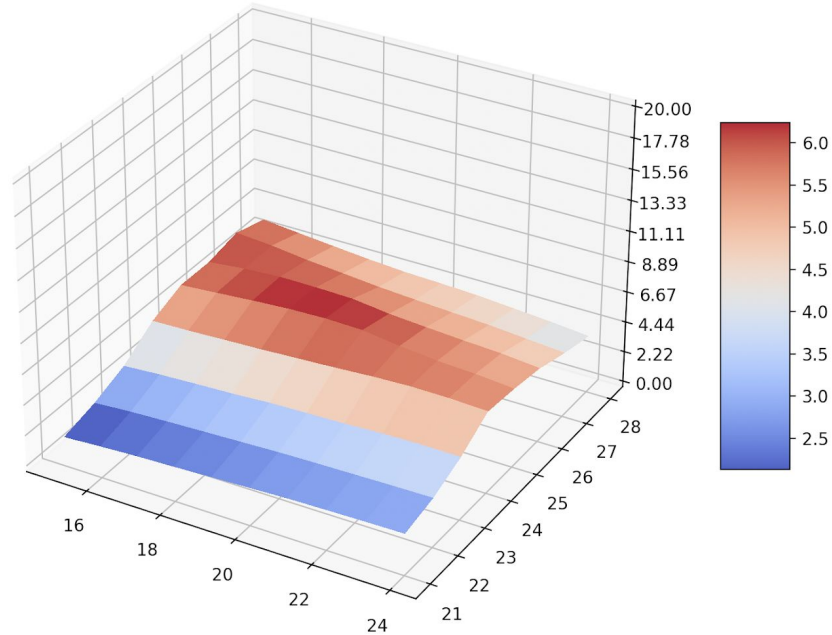
kpi_df					
	annual_return	annual_volatility	sharpe	calmar	mdd
reconstituted_perf	2.12473	0.62767	3.38870	6.45498	0.32916
reconstituted_under	0.19674	0.99484	0.19790	0.22111	0.88979

Sensitivity analysis

- We vary the strategy parameters model around its optimal to assess the robustness of the strategy.



Calmar map for parameters variations



Results per parameters set

results_df					
lookback_window	pente_window	calmar	sharpe	annual_return	
19	25	6.39656	3.37753	2.12418	
20	26	6.33501	3.33568	2.08524	
18	25	6.31457	3.44097	2.17858	
15	27	6.24565	3.35663	2.15533	
17	26	6.16436	3.35975	2.14658	
18	26	6.15351	3.28118	2.08325	
17	25	6.13804	3.49255	2.22379	
19	26	6.09387	3.23993	2.04517	
16	27	6.03545	3.27431	2.09274	
16	26	6.00460	3.41958	2.19708	
21	25	5.97535	3.28359	2.04147	
16	25	5.92973	3.55382	2.27512	
20	26	5.76664	3.18636	1.99957	
15	26	5.73468	3.45323	2.23289	
15	25	5.72821	3.59694	2.31747	
17	27	5.71002	3.20666	2.03871	
22	25	5.70760	3.23358	2.00127	
22	24	5.67222	3.17847	1.95755	
23	24	5.65508	3.15518	1.93311	
15	28	5.57770	3.21130	2.05924	
21	26	5.56877	3.14522	1.96422	
21	24	5.56738	3.20284	1.98302	
23	25	5.56681	3.20202	1.97263	
24	24	5.55331	3.12027	1.90268	
18	27	5.48164	3.15850	1.99712	
20	24	5.39473	3.23903	2.01637	
22	26	5.39397	3.09750	1.92431	
24	25	5.33358	3.13084	1.91951	
16	28	5.30827	3.13088	1.99807	
19	24	5.25444	3.27136	2.04913	
23	26	5.25020	3.04172	1.88029	
19	27	5.23449	3.10215	1.95079	
18	24	5.10821	3.31299	2.08623	
20	27	5.06063	3.04227	1.90408	
17	28	5.06042	3.06514	1.94470	
17	24	5.00245	3.36172	2.12775	

Transaction costs drive the profits



Model 2 : RSI multi-frequency based model



Mix

