Short term models
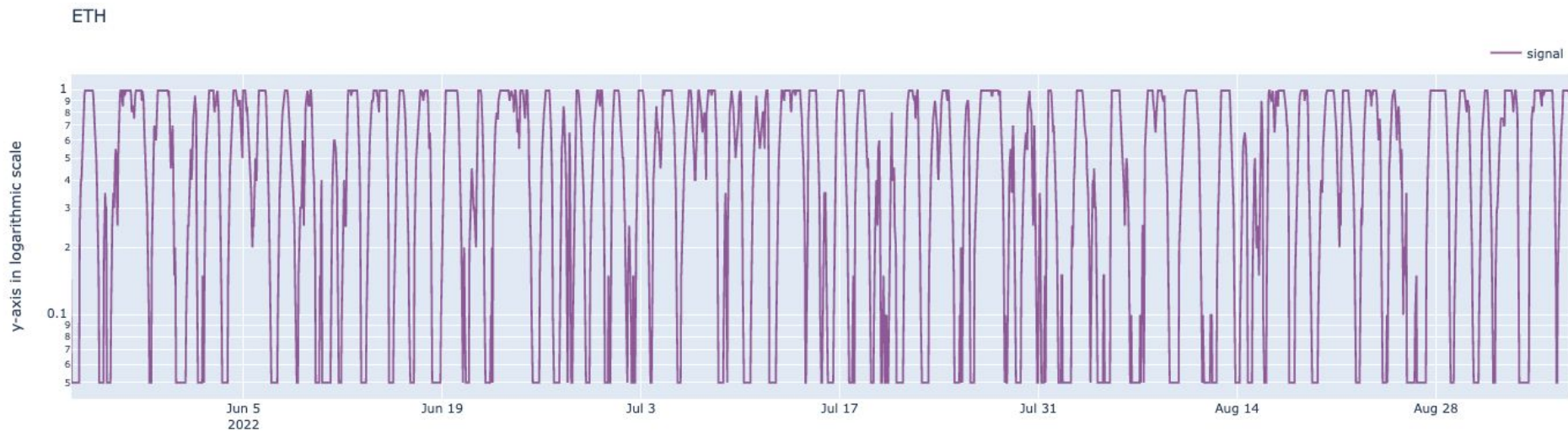# Spot market/Long Only

Model 1

- Short term hourly readjusting signal
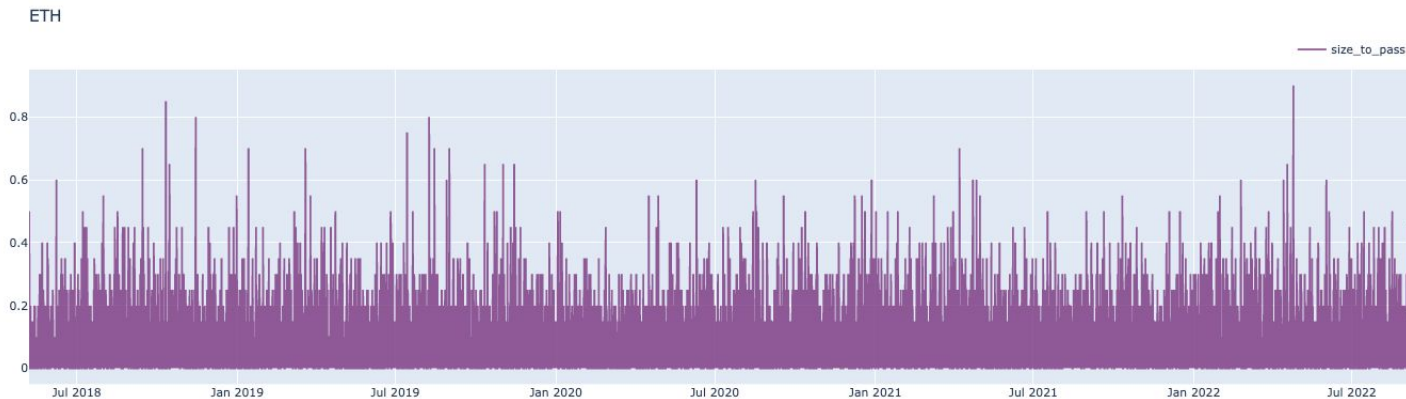
ETH

y-axis in logarithmic scale

Legend: ETH, ETH_lo_hourly
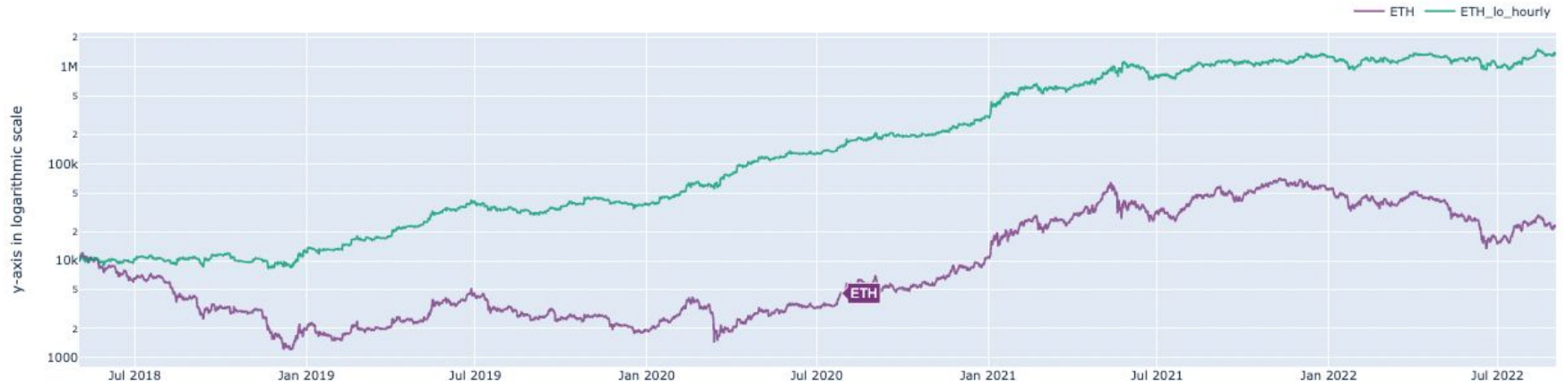
Metrics/financial KPIs

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

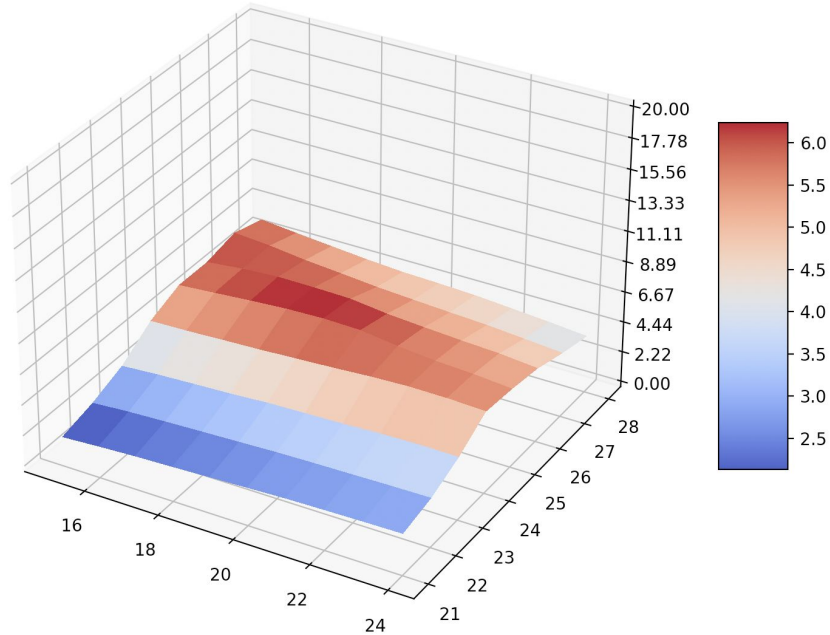|	annual_return	annual_volatility	sharpe	calmar	mdd
reconstituted_perf	2.12473	0.62767	3.38870	6.45498	0.32916
reconstituted_under	0.19674	0.99484	0.19790	0.22111	0.88979

Sensibility analysis

- We vary the strategy parameters model around its optimal to assess the robustness of the strategy.
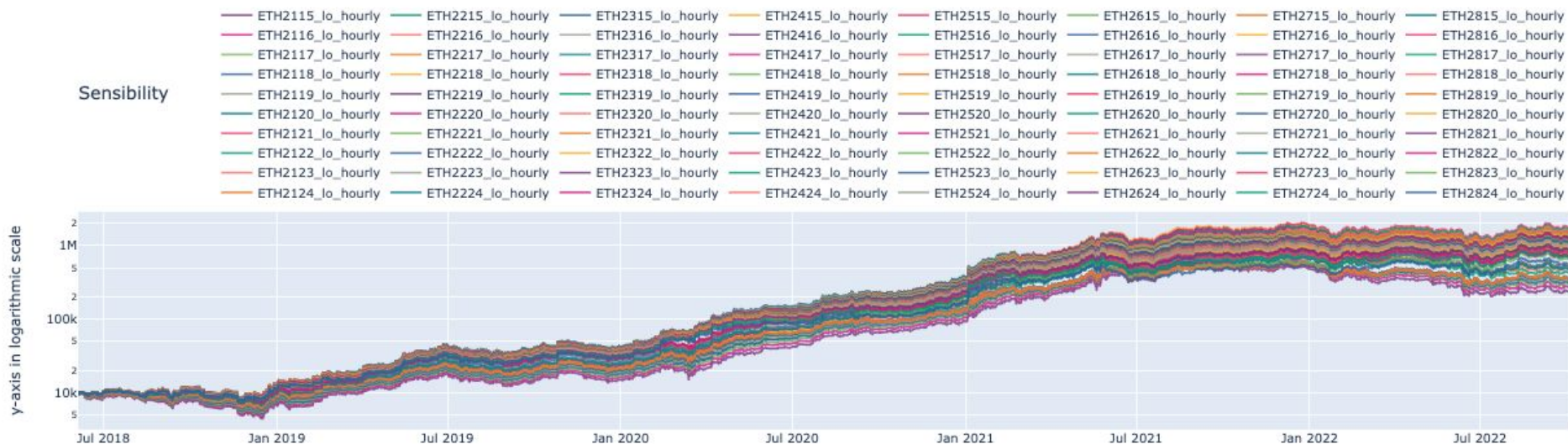
Calmar map for parameters variations

Transaction costs drive the profits