Short term models
Spot market/Long Only

Highly profitable intraday long only strategies
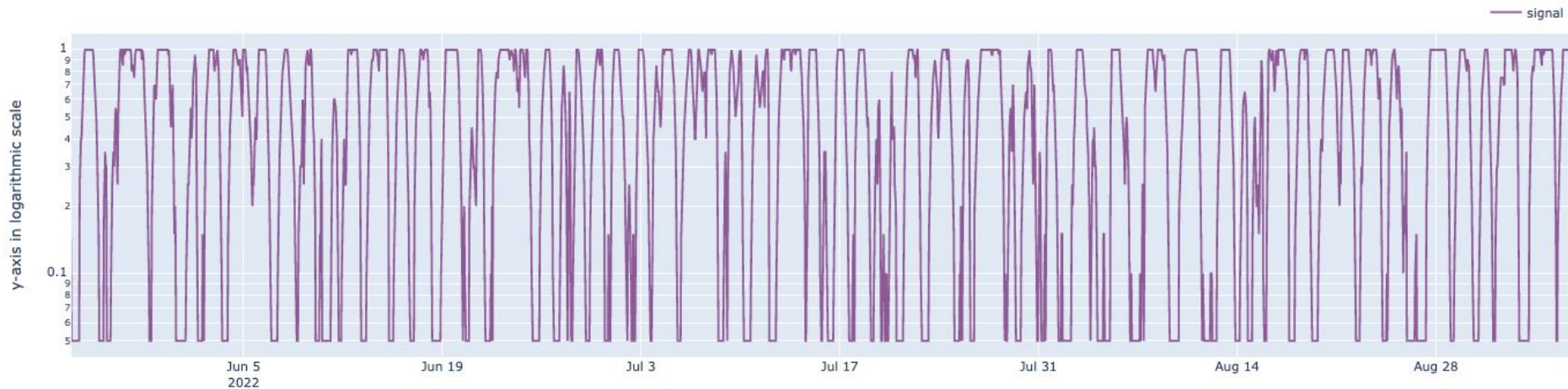# Highly robust, improve every underlying

ssj ETH

Models

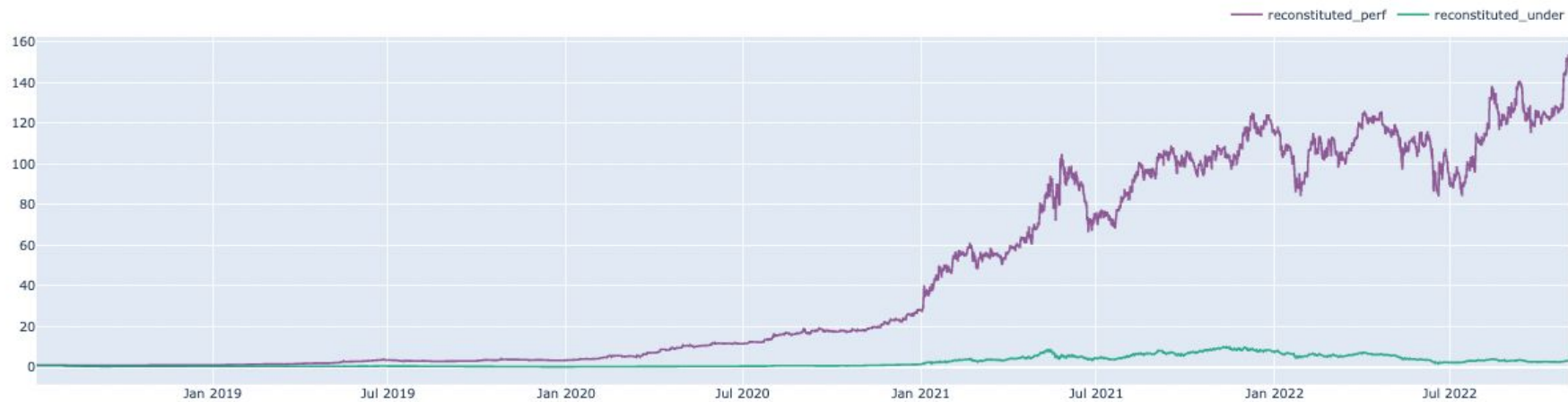- Model 1 : Hourly oscillating signal for a quick deleveraging
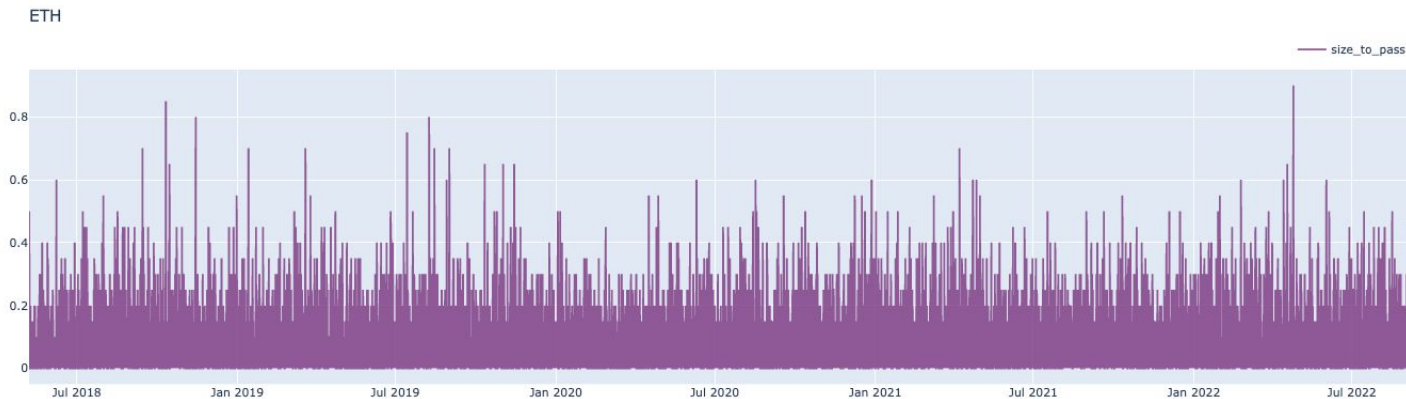- Model 2: Hourly RSI cut off

ETH

Metrics model 1

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

ETH

size_to_pass

	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

kpi_df

Sensibility analysis

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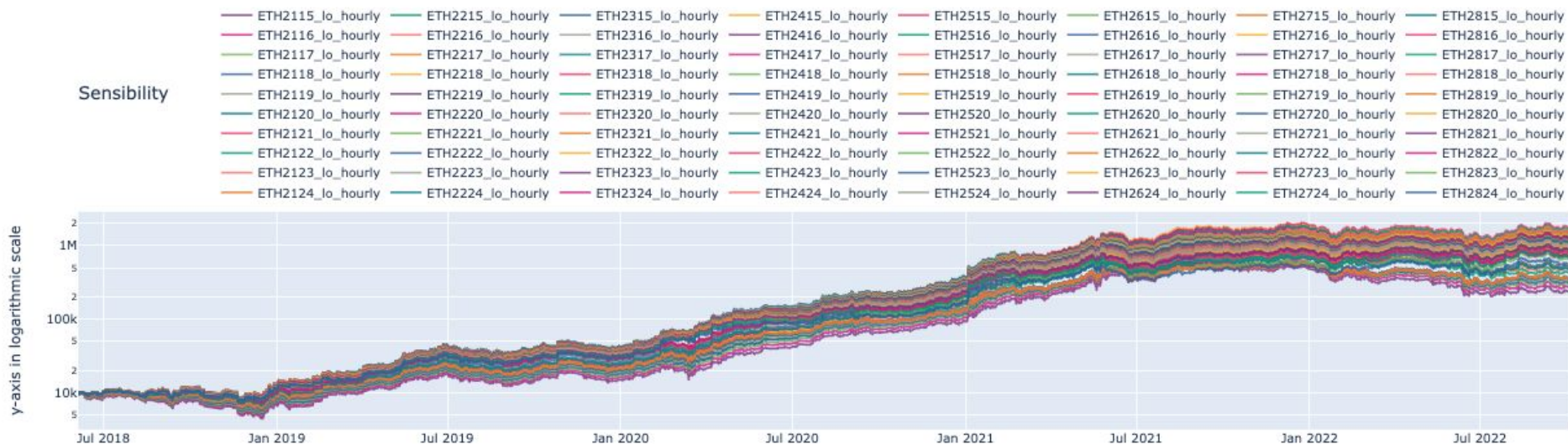
Calmar map for parameters variations
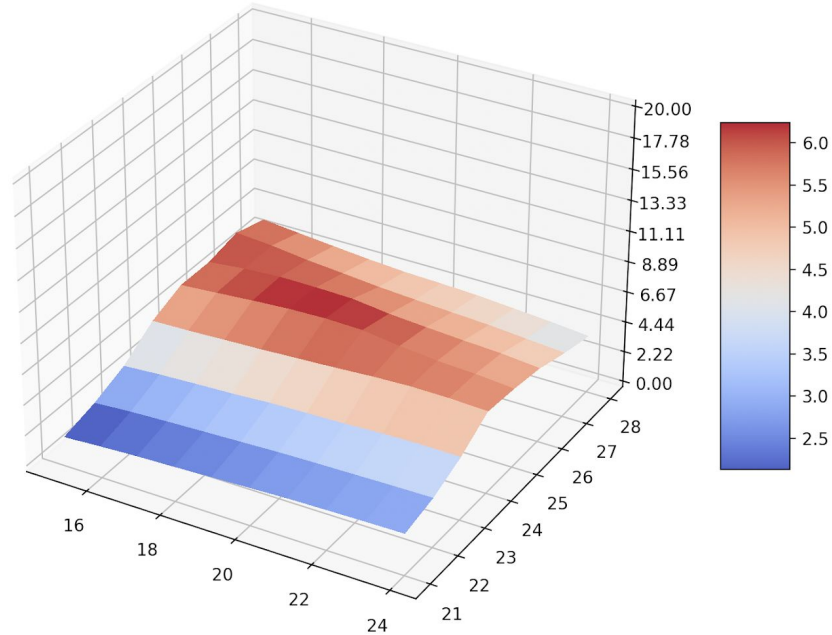
Results per parameters set

lookback_window	pente_window	calmar	sharpe	annual_return
19	25	6.39656	3.37753	2.12418
20	25	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

costs

Legend: ADA0.0_lo_hourly — ADA0.0005_lo_hourly — ADA0.001_lo_hourly — ADA0.0015_lo_hourly — ADA0.002_lo_hourly — ADA0.0025_lo_hourly — ADA0.003_lo_hourly — ADA

y-axis in logarithmic scale

Model 2 : RSI multi-frequency based model

strategy ETH

Mix

ssj ETH