```
C:\Users\todd-\AppData\Local\Temp\~vs179F.sql
```

```
1
```

```
WITH DailyReturns AS (
    SELECT
        LINK. [timestamp],
        LINK.[close] AS LINK_Close,
        LINK. [volume] AS LINK Volume,
        LINK. [volatility] AS LINK_Volatility,
        LINK.[signal] AS LINK Signal,
        -- Daily Return for LINK
        (LINK.[close] - LAG(LINK.[close]) OVER (ORDER BY LINK.[timestamp])) /
        LAG(LINK.[close]) OVER (ORDER BY LINK.[timestamp]) AS LINK_Daily_Return,
        -- 7-day Moving Average for LINK Close
        AVG(LINK.[close]) OVER (ORDER BY LINK.[timestamp] ROWS BETWEEN 6 PRECEDING AND →
           CURRENT ROW) AS LINK MA7,
        -- Exponential Moving Average (EMA) for LINK Close
        ROUND(AVG(LINK.[close]) OVER (ORDER BY LINK.[timestamp] ROWS BETWEEN 14
          PRECEDING AND CURRENT ROW) * 0.1 +
              AVG(LINK.[close]) OVER (ORDER BY LINK.[timestamp] ROWS BETWEEN 6
                PRECEDING AND CURRENT ROW) * 0.9, 2) AS LINK_EMA,
        -- Similar calculations for BTC
        BTC.[close] AS BTC Close,
        BTC.[volume] AS BTC Volume,
        BTC.[volatility] AS BTC_Volatility,
        BTC.[signal] AS BTC Signal,
        -- Daily Return for BTC
        (BTC.[close] - LAG(BTC.[close]) OVER (ORDER BY BTC.[timestamp])) /
        LAG(BTC.[close]) OVER (ORDER BY BTC.[timestamp]) AS BTC Daily Return,
        -- 7-day Moving Average for BTC Close
        AVG(BTC.[close]) OVER (ORDER BY BTC.[timestamp] ROWS BETWEEN 6 PRECEDING AND >
          CURRENT ROW) AS BTC_MA7,
        -- Exponential Moving Average (EMA) for BTC Close
        ROUND(AVG(BTC.[close]) OVER (ORDER BY BTC.[timestamp] ROWS BETWEEN 14
          PRECEDING AND CURRENT ROW) * 0.1 +
              AVG(BTC.[close]) OVER (ORDER BY BTC.[timestamp] ROWS BETWEEN 6 PRECEDING →
                 AND CURRENT ROW) * 0.9, 2) AS BTC EMA
    FROM
        [crypto_data].[dbo].[LINK_USD_data] AS LINK
    NIOU
        [crypto_data].[dbo].[BTC_USD_data] AS BTC
    ON
        LINK.[timestamp] = BTC.[timestamp]
    WHERE
        LINK.[close] IS NOT NULL
        AND BTC.[close] IS NOT NULL
)
```

```
-- Final selection with 30-day forecast calculation
SELECT
    [timestamp],
    LINK_Close,
    LINK_Volume,
    LINK_Volatility,
    LINK_Signal,
    LINK_Daily_Return,
    LINK_MA7,
    LINK_EMA,
    BTC_Close,
    BTC_Volume,
    BTC_Volatility,
    BTC_Signal,
    BTC_Daily_Return,
    BTC_MA7,
    BTC_EMA,
    -- 30-day Forecasted Return based on average daily returns for LINK and BTC
    (POWER(1 + AVG(LINK_Daily_Return), 30) - 1) * 100 AS
                                                                                         7
      LINK_30_Day_Forecasted_Return,
    (POWER(1 + AVG(BTC_Daily_Return), 30) - 1) * 100 AS BTC_30_Day_Forecasted_Return
FROM DailyReturns
GROUP BY
    [timestamp],
    LINK_Close,
    LINK_Volume,
    LINK Volatility,
    LINK_Signal,
    LINK_Daily_Return,
    LINK_MA7,
    LINK_EMA,
    BTC_Close,
    BTC_Volume,
    BTC_Volatility,
    BTC_Signal,
    BTC_Daily_Return,
    BTC_MA7,
    BTC EMA
ORDER BY
    [timestamp] DESC;
```