

# ML MODEL REPORT

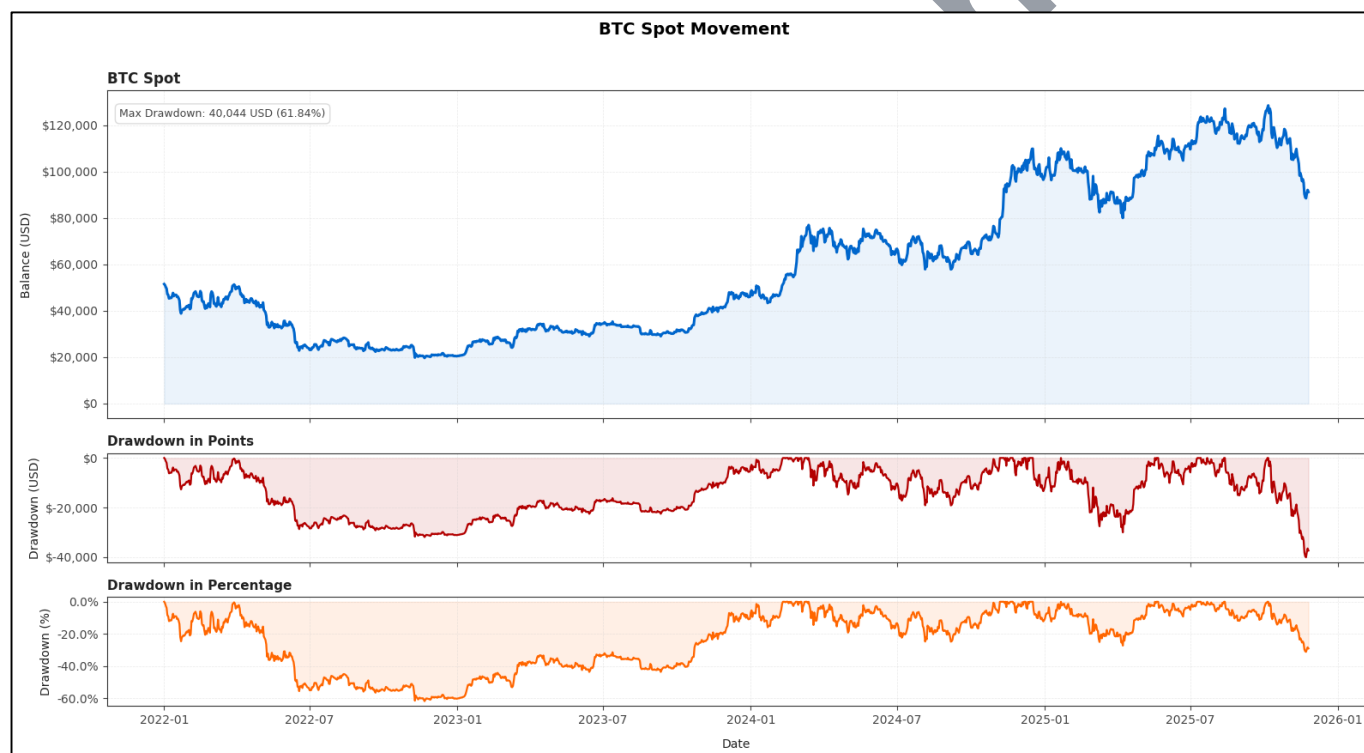
## MODEL ANALYSIS | COMAPARISON WITH BITCOIN SPOT

We all know that for the past decade, even now the most performing asset class is **BITCOIN**.

**But is it?**

YES. Because even after giving >60% downfall in BEAR MARKET BTC always tends to go UP and record new ATH's.

What about a statistical model developed only for BTC? Can it beat the tremendous return of BTC? Let's find that out.



**This is the plot of BITCOIN/USDT from 2022-01-01 to 2025-11-24.**

On 2022-01-01 BTC itself was at around \$50,000 and after almost 4 years (2022,2023,2024,2025) we are currently trading at \$88,000 which is nearly 38,000 points of NET RETURN which is 76% of ROI.

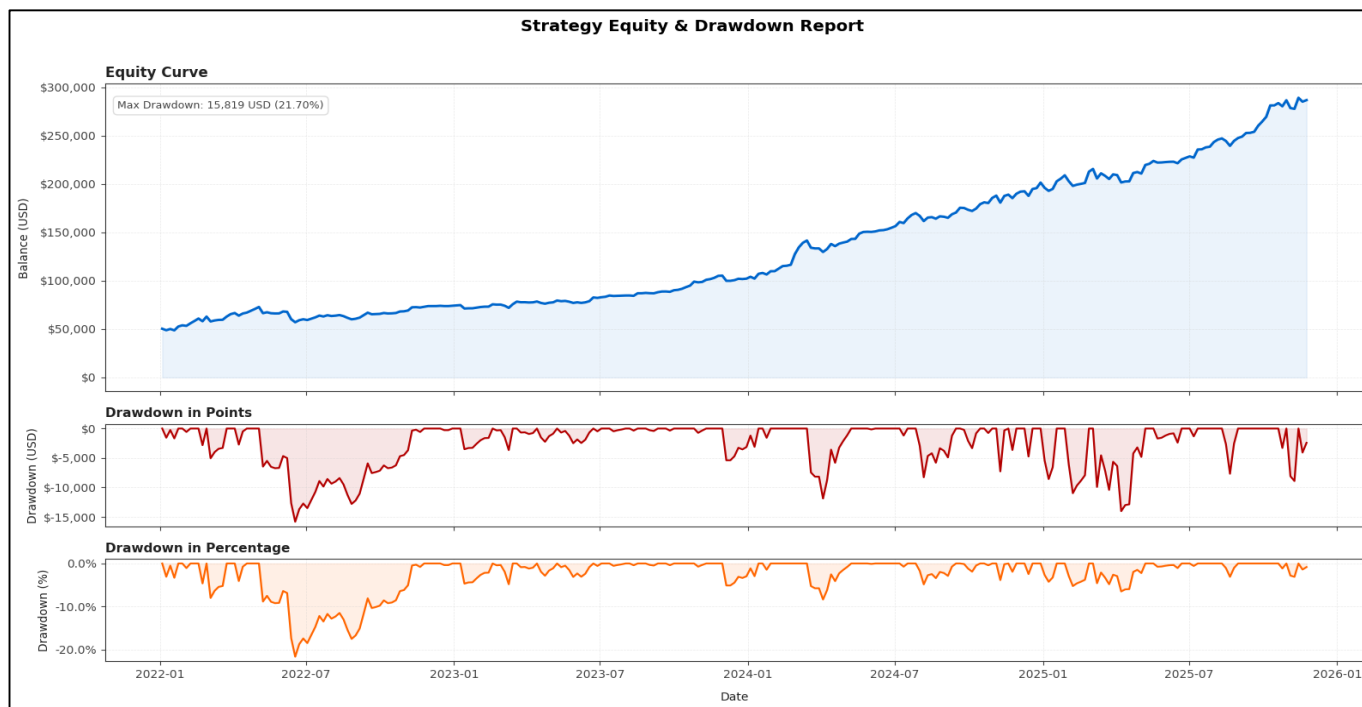
We will consider everything from 2022-01-01 and not go to very past because last 4 years is enough to justify our system and for the records I have my system data from 2020-09.

Back to the road.

So on SPOT BTC High was around \$48,000 on 2022-03-28 and from there BTC dropped to \$15,500 on 2022-11-21 which is roughly around 68% down.

So after surviving that 68% BTC went back to its place and continuous took its ATH (All-Time-High).

Now let's see the Equity Curve of our model from 2022-01-01. Let's see how we performed during that 68% fall.



We can clearly see that around that time 2022-03 to 2022-12 Equity\_Curve was not that much good looking.

But let's jump on the number for 2022 year, the year when BTC did that horrible downfall.

Our model did a maximum downfall of 21.7% (~22%) in this BEAR RUN which is far lower than the SPOT performance.

Another stat; from 2022-03-01 to 2022-12-31 BTC Spot's actual movement was from ~\$43,000 to ~\$16,500.. **What is our model's return?** Equity\_Curve on 2022-03-01 was ~\$58,000 and on 2022-12-31 our simulated balance was ~\$74,000 which is roughly 16,000 points NET RETURN that is ~28% NET POSITIVE RETURN.

@deeproyalty

Now let's study a RANGEBOUND SCENARIO of BTC; 2024-03-14 to 2024-11-06.



On 2024-03-14 BTC Price was at around ~\$74,000 and the range broke on 2024-11-06 and Price was at around \$76,000.

That means for ~237 days, around 8 months, BTC was not moving anywhere. So if our funds were in SPOT we have made nothing holding for 8 months.

**But what about our strategy? Did it perform well during that time? Let's find out.**

On 2024-03-14 our simulated balance was at around \$141,500 and what about the end of the range? On 2024-11-06 our final simulated balance was at around \$187,000. **So it did outperform BTC.**

**By how much?** So we could have get NET RETURN of \$45,500 which is roughly 32% gain from our model. The return was not that great but you have to compare it to the SPOT of the instrument. So when BTC did not move an inch for 8 months, our model did a 32% NET POSITIVE GAIN in that period. Which is good enough.

**Let's analyse a BULL RUN of BTC.**

We don't need to analyse BULL RUN because in BULL RUN we make money no matter how we trade, what strategy we apply, what coin we choose.

We must examine the worst scenarios to analyse a strategy cum model.

## What about the current CRYPTO FALL?

Let's do it. So in the current BTC fall we are in ~36% downfall.



BTC went from ~\$126,200 on 2025-10-06 to ~\$80,600 on 2025-11-21 that's a ~36% steep fall.

### Now let's check how our model trades performed in this fall.

So on 2025-10-06 our simulated balance was ~\$269,000 and on 2025-11-21 our simulated final balance was ~\$286,000. The return was \$17,000 which is 6% gain according to our simulated Equity Balance.

One thing to remember, we are calculating our model returns in scenarios with the unscaled balance. That is to say, like this analysis our starting balance was at \$269,000 but that is un-scaled balance. So what is our scaled balance?

It is \$50,000 for 1 lot. That means if we consider the scaled balance of \$50,000 still our return is \$17,000 because we considered 1.0 lot for the report breakdown. But if we consider \$50,000 as our starting balance our return for this scenario is 34% GAIN (17000/50000) and not 6% GAIN (17000/269000).

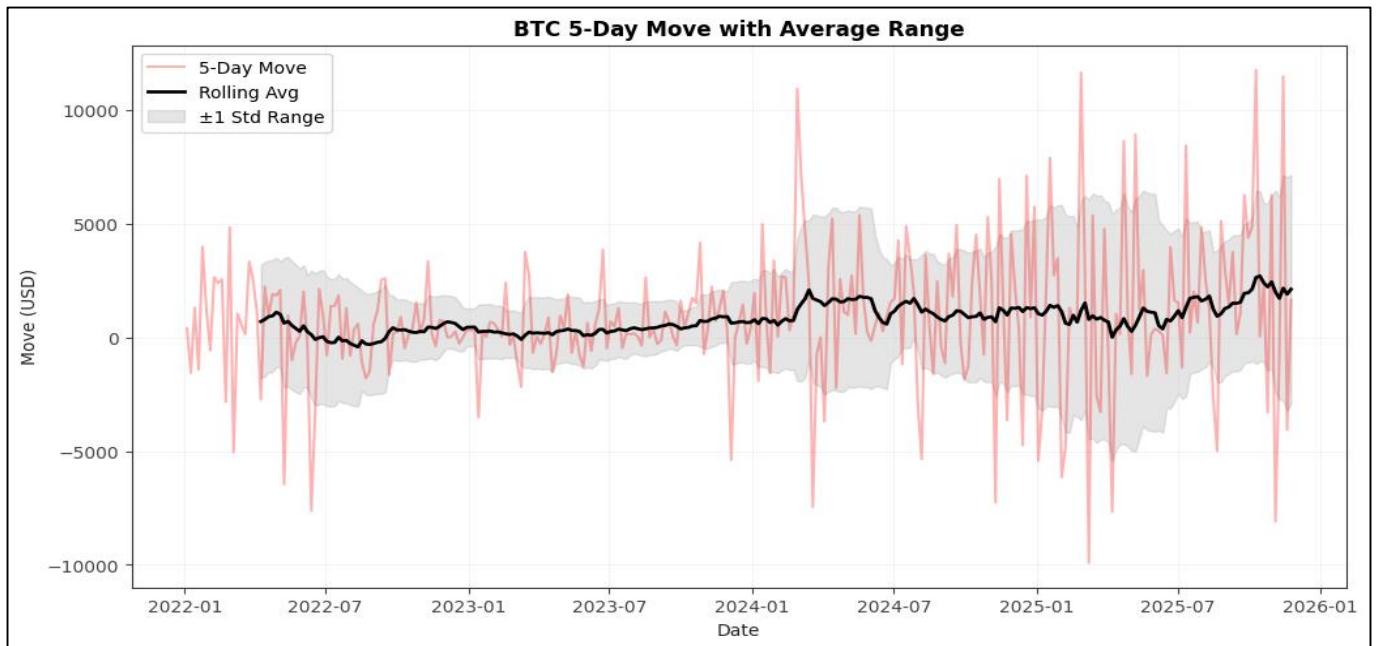
### What is the conclusion?

No matter how much we go down we will surely recover that in next 'n' number of trades if we trade with trade management rules discussed later. If we break our rules there is no way, we can recover from drawdowns no matter how UP BTC goes.

Only one thing can drain our account, and that is BTC going to 0 which is unlikely to happen and the other way is BTC giving a 50,000 fall in a single trade in current market volatility which is also unlikely to happen.

## Why the 50,000 points mark is important?

At current market volatility, 5 candles iterated BTC movement is around 5000-7000 points.



With this current volatility we will trade with \$50,000 in order to trade 1 lot which means we have a drawdown buffer of 50,000 points. There is no way we will hit that threshold.

But we can see that volatility was narrower on 2022. So on that period we could have kept our capital to \$30,000-\$40,000 in order to trade 1 lot.

In future if we see that volatility increase we have to increase our capital from \$50,000 to \$xx,xxx in order to trade 1 lot. But we can trade with \$50,000 for 1 lot until BTC hits \$150,000. We are good until then.

So if we have capital of \$10,000 our risk managed lot size is 0.2 lots ( $\$10,000 / 50,000$  points). Remember we must validate our drawdown threshold according to present volatility, for now it is ~50,000 points until BTC ~\$150,000.

@deeproy/btc

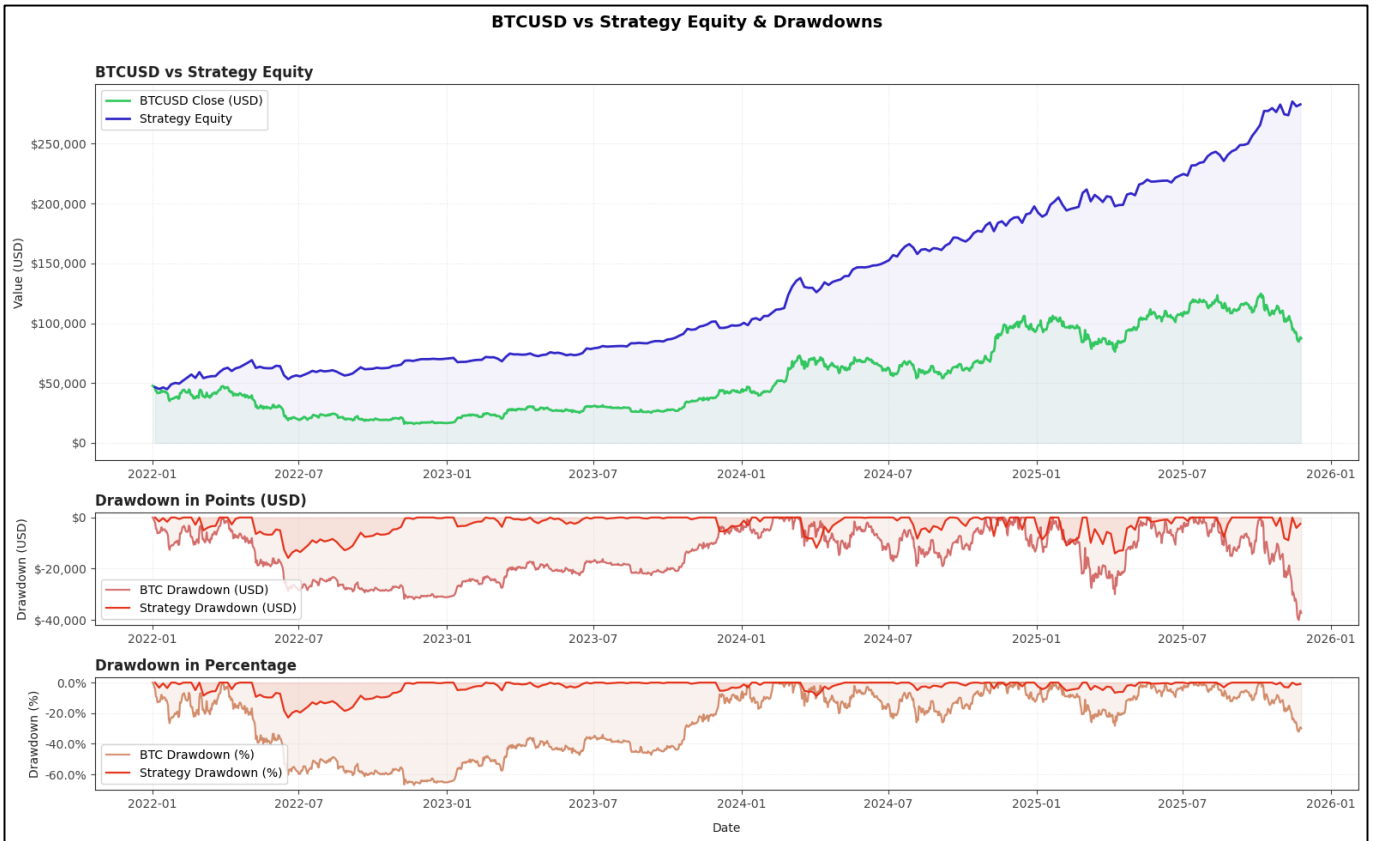
Now let's talk the real metrics of our strategy from 2022-01-01 to NOW and we will also see the comparative return with SPOT.

Trading Period	
Start	2022-01-01 00:00:00
End	2025-11-24 00:00:00
Trade Metrics	
Total Trades	285
Total Long Trades	192
Total Short Trades	93
Long Cumulative Return	\$130,971
Short Cumulative Return	\$105,702
Return Metrics	
Initial Balance	\$50,000
Total Net Return	\$236,673
Expectancy per Trade	\$830
Winning Trades Count	199
Loosing Trades Count	82
No Profit -Loss Trades	4
Avg. Risk-Reward Ratio	1:1.1061
Win Rate	69.82%
Strategy Metrics	
Profit Factor	2.2523
CAGR	0.5670
Sharpe Ratio	4.2556
Sortino Ratio	5.1166
Skewness	0.203
Drawdown Metrics	
Max Drawdown	-21.7%
Max Consecutive Losses	4
Max Drawdown Duration	45 days
Max Drawdown Start	2022-05-04
Max Drawdown End	2022-06-18

So our NET RETURN is 473% (236,600/50,000) where SPOT RETURN is only 76% (discussed earlier).

We already saw the Simulated Equity Curve.

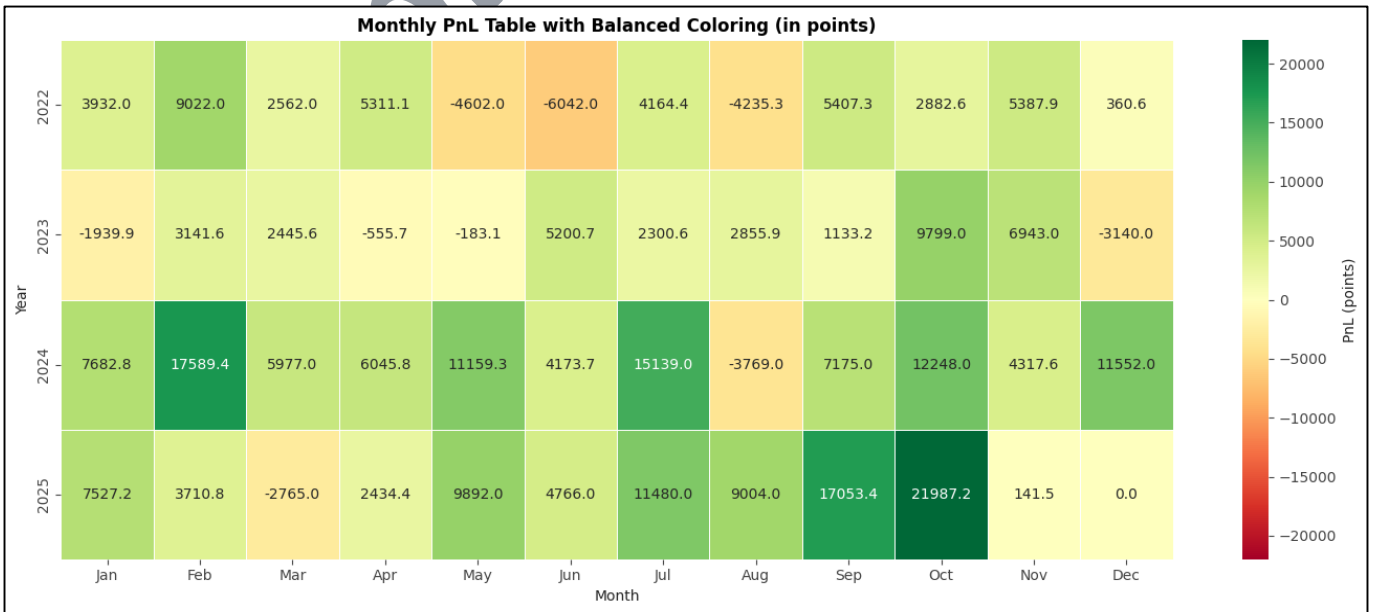
Let's view the comparative one where our both starting balance was \$50,000 for equal sum.



We can clearly see that our MODEL trades outperform BTC spot by many many multiples. Even when BTC did drops our model survived every single drop by giving positive return or taking us though less drawdowns.

**What about the Month-by-Month PnL of our model?**

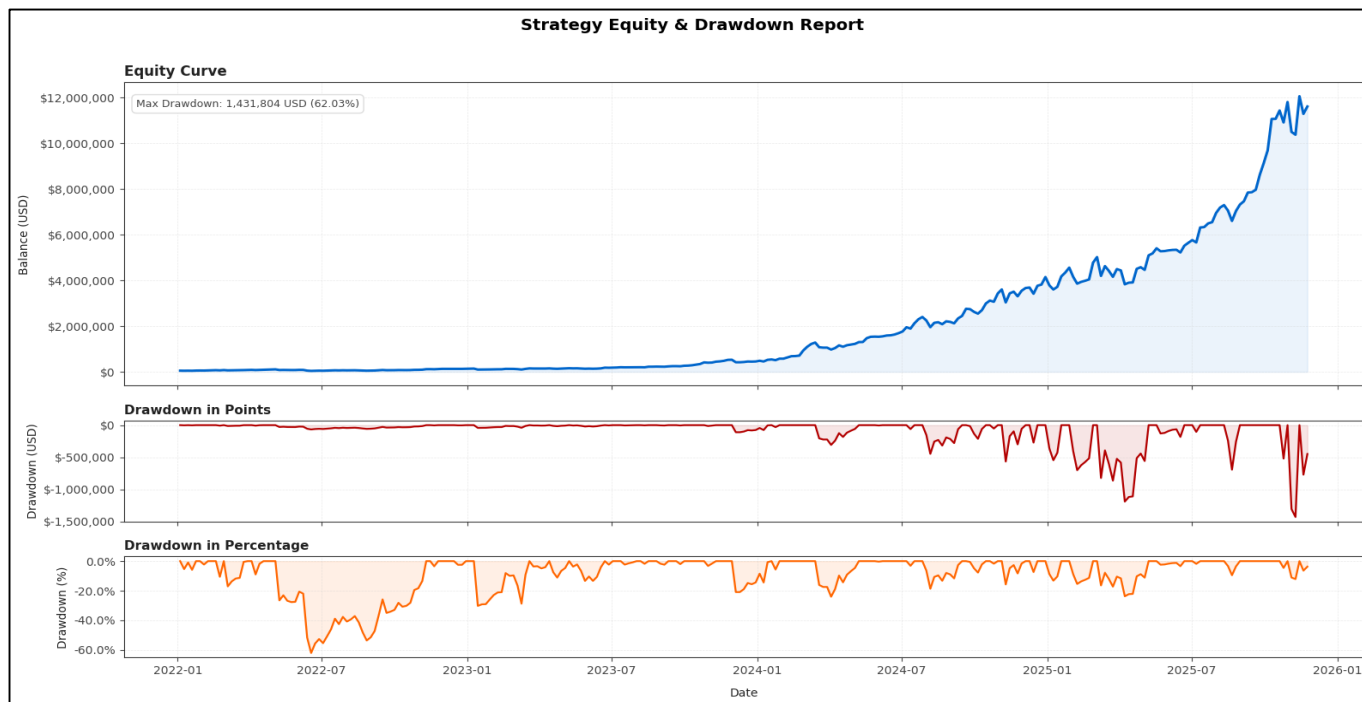
Here it is,



We can see that almost every quarter we closed in GREEN except the 2<sup>nd</sup> quarter of 2022 when BTC was in a >70% BEAR RUN.

Those results were of fixed lots. But we won't trade the same for years. We will use adaptive lots in real life.

So what will the adaptive lots Equity Curve look like? What will be the return? Let's see.



**RETURN of ~\$12,000,000 from CAPITAL of \$50,000 with the help of the trade given by my ML MODEL with adaptive lots. I considered LEV of 1.5X only.**

That means our starting capital was \$50,000.

$\$50,000 * 1.5 = \$75,000$   
 $\$75,000(\text{capital})/\text{BTC\_Price} = \text{LOTS}$   
 And continue for all trades.

And the stats?

Metric	Value	Metric	Value
Start_Date	2022-01-04 00:00:00	Total Return	11563348.66726
End_Date	2025-11-24 00:00:00	Profit Factor	2.1603
Total Trades	285	Expectancy (per trade)	40573.153218
Winning Trades Count	199	CAGR	3.060461
Losing Trades Count	82	Max Drawdown (%)	-62.03
Win Rate (%)	69.82	Max Drawdown Duration (days)	45
Max Consecutive Losses	4	Max Drawdown Start	2022-05-04 00:00:00
Long Trades	192	Max Drawdown End	2022-06-18 00:00:00
Short Trades	93	Sharpe Ratio	4.3506
Long PnL	5386165.37	Sortino Ratio	5.3242
Short PnL	6177183.29	Skewness (PnL)	1.2183

Got a Maximum Drawdown of 62% with adaptive lots.

We can see that the DRAWDOWN occurred in the starting days that is to say in the 2022 BEAR RUN and later normalized. We can take quantitative steps to reduce the risk of more drawdown in smart ways.

But reducing the drawdown mean reducing profits. We will discuss later the ways to increase lots over time with less risk.

## RISKS

Trading with discipline according to the stats and the guidance of the provider cum owner cum developer of the model will result PROFITS.

Trading every signal consistently will result PROFITS in long term.

Trading with preferred lots according to the developer of the model is the ideal contract size. Increasing the trade volume without any context might not give favourable results.

And remember the only way my model could stop working is BTC going to 0 and BTC giving a sudden Flash Crash of 40% of its values that is single drop of \$100,000 to \$60,000 can wipe out the capital, which in both case is very unlikely to happen.

## DISCLAIMER

This model and report provide analytical insights based on historical data and probability assumption. All outputs should be viewed as informational tools meant to support decision-making, not as guaranteed forecasts or assured results.

Market conditions can change rapidly, and no model can account for every scenario. Past behaviour does not ensure future outcomes, and real-time performance may differ from historical or backtested results.

Users should apply their own judgment, manage their own risk, and use the model as one component of a broader trading approach. The developer is not responsible for any financial gains or losses resulting from the use of this system.

By using this model, you acknowledge that trading involves risk and that final decisions remain entirely your responsibility.

**Thankyou.**

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