

Strategy Analysis Report - BTC-USD

Report Generated: 2025-08-10 15:48:08

Ticker: BTC-USD

STRATEGY PERFORMANCE SUMMARY

Momentum:

Sharpe Ratio: 1.0298

Max Drawdown: 25.39%

Parameters: Window: 20

Mean Reversion:

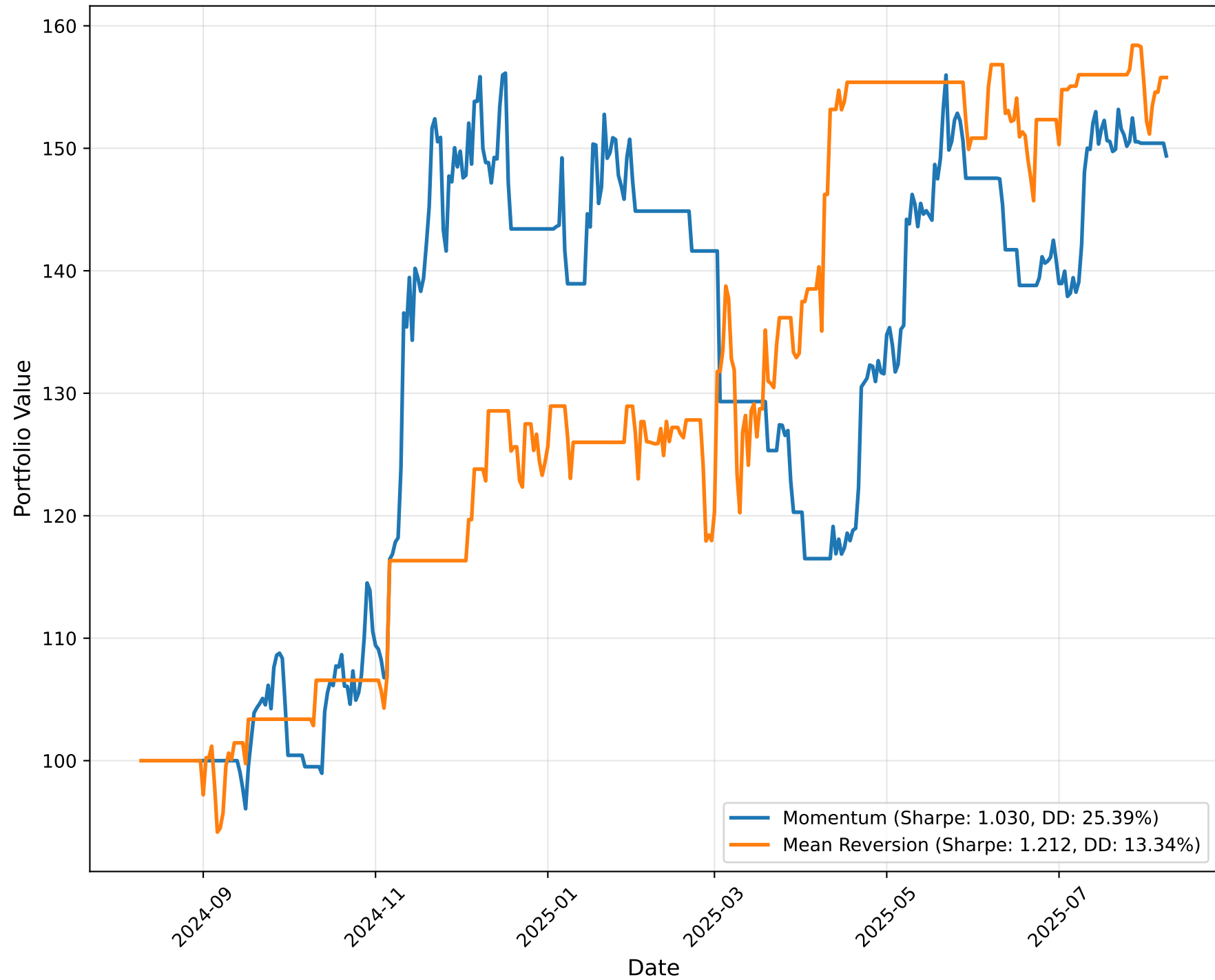
Sharpe Ratio: 1.2117

Max Drawdown: 13.34%

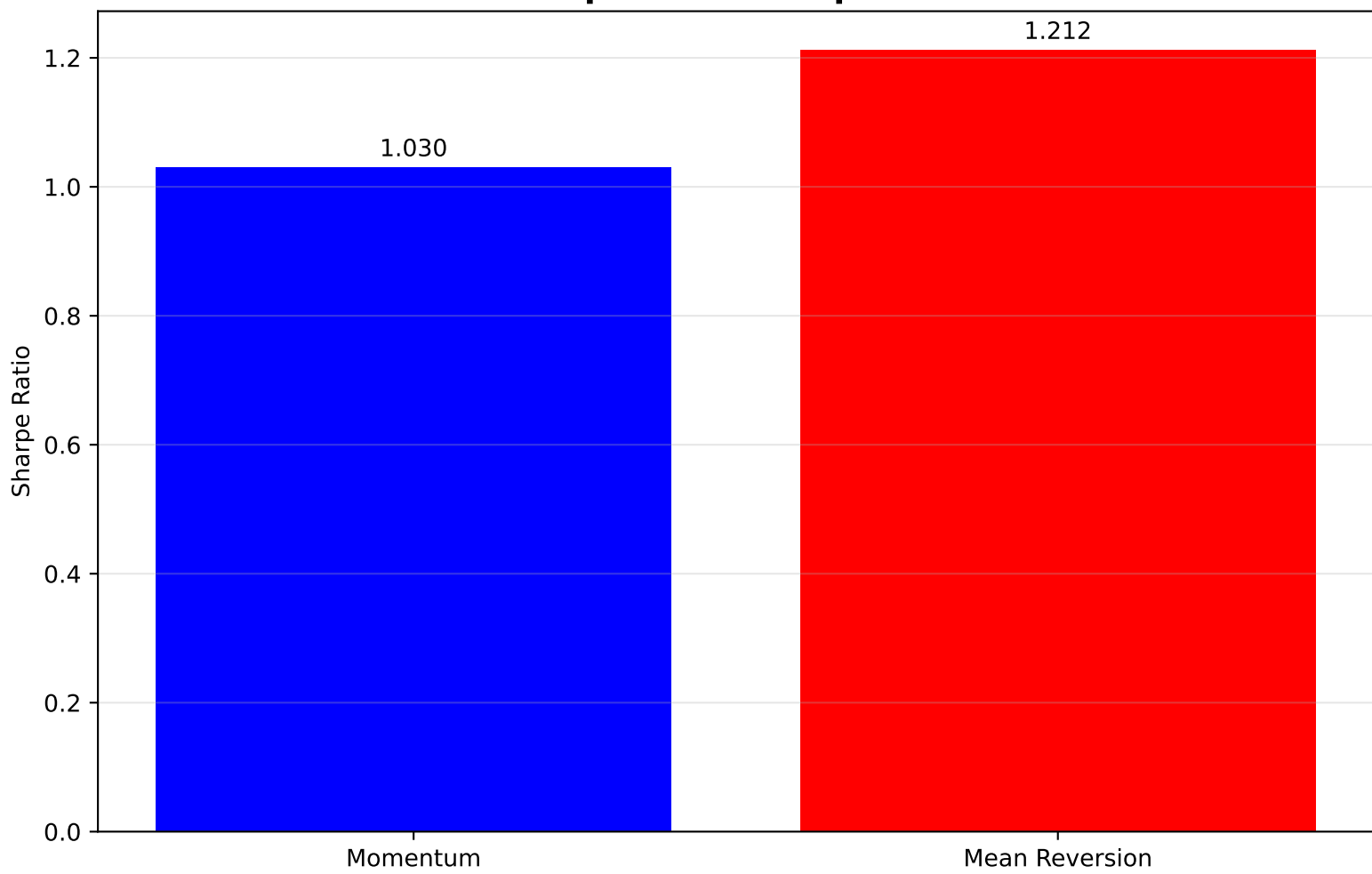
Parameters: Window: 20, Threshold: 0.02

BEST PERFORMING STRATEGY: Mean Reversion

Portfolio Value Evolution - BTC-USD



Sharpe Ratio Comparison



Maximum Drawdown Comparison

