

Trade Log: Dual Arbitrage Strategy

Table 1: Top Arbitrage Trades in 2024

Pair	date	type	z_score	amount_spent	amount_received	profit	rank
GOOG_GOOGL	2024-04-03	Long GOOGL	1.40	10683194	10683194	0	1
GOOG_GOOGL	2024-05-15	Long GOOG	-2.07	11896188	11896188	0	2
GOOG_GOOGL	2024-07-19	Long GOOGL	1.22	12287125	12287125	0	3
GOOG_GOOGL	2024-09-03	Long GOOG	-2.33	10883177	10883177	0	4
GOOG_GOOGL	2024-10-16	Long GOOGL	1.61	11456081	11456081	0	5
GOOG_GOOGL	2024-11-20	Long GOOG	-1.44	12206594	12206594	0	6
GOOG_GOOGL	2024-11-22	Long GOOGL	1.75	11465927	11465927	0	7
GOOG_GOOGL	2024-12-10	Long GOOG	-2.07	12901048	12901048	0	8
GOOG_GOOGL	2025-01-24	Long GOOGL	1.14	13964086	13964086	0	9
SCHA.OL_SCHB.OL	2024-02-20	Long SCHA.OL	-1.27	10258273	10258273	0	10
SCHA.OL_SCHB.OL	2024-02-27	Long SCHB.OL	2.52	9949779	9949779	0	11
SCHA.OL_SCHB.OL	2024-03-12	Long SCHA.OL	-1.93	10345615	10345615	0	12
SCHA.OL_SCHB.OL	2024-03-15	Long SCHB.OL	2.32	10595554	10595554	0	13
SCHA.OL_SCHB.OL	2024-03-22	Long SCHA.OL	-1.59	10848153	10848153	0	14
SCHA.OL_SCHB.OL	2024-05-30	Long SCHB.OL	2.29	13483164	13483164	0	15
SCHA.OL_SCHB.OL	2024-06-25	Long SCHA.OL	-1.08	13859000	13859000	0	16
SCHA.OL_SCHB.OL	2024-07-29	Long SCHB.OL	1.22	13903851	13903851	0	17
SCHA.OL_SCHB.OL	2024-09-16	Long SCHA.OL	-1.05	14712682	14712682	0	18
SCHA.OL_SCHB.OL	2024-09-20	Long SCHB.OL	2.86	15664567	15664567	0	19
SCHA.OL_SCHB.OL	2024-11-27	Long SCHA.OL	-1.09	17168284	17168284	0	20
SCHA.OL_SCHB.OL	2025-03-10	Long SCHB.OL	1.17	13420303	13420303	0	21
BRK-A_BRK-B	2024-03-08	Long BRK-B	2.15	10254368	10254368	0	22
BRK-A_BRK-B	2024-03-11	Long BRK-A	-1.72	10295319	10295319	0	23
BRK-A_BRK-B	2024-03-15	Long BRK-B	2.80	10461367	10461367	0	24
BRK-A_BRK-B	2024-04-02	Long BRK-A	-1.11	10737936	10737936	0	25

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BRK-A_BRK-B	2024-04-04	Long BRK-B	1.35	10706163	10706163	0	26
BRK-A_BRK-B	2024-04-23	Long BRK-A	-1.66	10536544	10536544	0	27
BRK-A_BRK-B	2024-05-02	Long BRK-B	1.60	10387590	10387590	0	28
BRK-A_BRK-B	2024-05-03	Long BRK-A	-2.28	10394590	10394590	0	29
BRK-A_BRK-B	2024-05-16	Long BRK-B	1.43	10770290	10770290	0	30
BRK-A_BRK-B	2024-06-07	Long BRK-A	-1.46	10785933	10785933	0	31
BRK-A_BRK-B	2024-08-30	Long BRK-B	1.57	12367086	12367086	0	32
BRK-A_BRK-B	2024-09-04	Long BRK-A	-2.76	12435946	12435946	0	33
BRK-A_BRK-B	2024-09-18	Long BRK-B	2.31	11944323	11944323	0	34
BRK-A_BRK-B	2024-09-19	Long BRK-A	-2.08	12025677	12025677	0	35
BRK-A_BRK-B	2024-09-20	Long BRK-B	2.65	11985727	11985727	0	36
BRK-A_BRK-B	2024-10-01	Long BRK-A	-1.22	12041007	12041007	0	37
BRK-A_BRK-B	2024-12-10	Long BRK-B	1.17	12204547	12204547	0	38
BRK-A_BRK-B	2024-12-11	Long BRK-A	-1.53	12175521	12175521	0	39
BRK-A_BRK-B	2024-12-16	Long BRK-B	1.39	12058595	12058595	0	40
BRK-A_BRK-B	2024-12-26	Long BRK-A	-1.01	12161376	12161376	0	41
BRK-A_BRK-B	2024-12-31	Long BRK-B	1.18	12047816	12047816	0	42
BRK-A_BRK-B	2025-01-02	Long BRK-A	-1.16	11989874	11989874	0	43
BRK-A_BRK-B	2025-01-03	Long BRK-B	1.27	12091194	12091194	0	44
BRK-A_BRK-B	2025-01-16	Long BRK-A	-1.25	12337780	12337780	0	45
BRK-A_BRK-B	2025-02-28	Long BRK-B	4.10	13733412	13733412	0	46
BRK-A_BRK-B	2025-03-04	Long BRK-A	-1.30	13253127	13253127	0	47
BRK-A_BRK-B	2025-03-12	Long BRK-B	1.57	13302121	13302121	0	48
BRK-A_BRK-B	2025-03-18	Long BRK-A	-1.15	14031680	14031680	0	49
BRK-A_BRK-B	2025-03-19	Long BRK-B	1.59	14137012	14137012	0	50
BRK-A_BRK-B	2025-03-21	Long BRK-A	-1.31	14046583	14046583	0	51
NOVO-B.CO_NVO	2024-03-06	Long NOVO-B.CO	-1.21	10396696	10396696	0	52
NOVO-B.CO_NVO	2024-03-20	Long NVO	1.25	11047014	11047014	0	53
NOVO-B.CO_NVO	2024-05-06	Long NOVO-B.CO	-1.57	10634227	10634227	0	54
NOVO-B.CO_NVO	2024-06-17	Long NVO	1.39	12246657	12246657	0	55
NOVO-B.CO_NVO	2024-07-17	Long NOVO-B.CO	-1.62	11814793	11814793	0	56
NOVO-B.CO_NVO	2024-09-17	Long NVO	1.21	11659089	11659089	0	57

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NOVO-B.CO_NVO	2024-09-19	Long NOVO-B.CO	-1.14	11913469	11913469	0	58
NOVO-B.CO_NVO	2024-10-01	Long NVO	1.10	10587169	10587169	0	59
NOVO-B.CO_NVO	2024-12-20	Long NOVO-B.CO	-2.03	7625709	7625709	0	60
NOVO-B.CO_NVO	2024-12-27	Long NVO	2.07	8230101	8230101	0	61
NOVO-B.CO_NVO	2025-01-21	Long NOVO-B.CO	-1.04	7632885	7632885	0	62
NOVO-B.CO_NVO	2025-02-10	Long NVO	1.22	8189077	8189077	0	63
NOVO-B.CO_NVO	2025-02-18	Long NOVO-B.CO	-1.12	8034880	8034880	0	64
NESN.SW_NSRGY	2024-05-16	Long NESN.SW	-1.16	9962385	9962385	0	65
NESN.SW_NSRGY	2024-05-22	Long NSRGY	1.01	9924799	9924799	0	66
NESN.SW_NSRGY	2024-05-30	Long NESN.SW	-1.17	9915250	9915250	0	67
NESN.SW_NSRGY	2024-08-22	Long NSRGY	1.33	9420228	9420228	0	68
NESN.SW_NSRGY	2024-08-23	Long NESN.SW	-1.58	9954037	9954037	0	69
NESN.SW_NSRGY	2024-10-04	Long NSRGY	1.66	9307039	9307039	0	70
NESN.SW_NSRGY	2025-02-14	Long NESN.SW	-2.11	8711243	8711243	0	71
TM_7203.T	2024-03-12	Long 7203.T	1.26	10493004	10493004	0	72
TM_7203.T	2024-03-21	Long TM	-1.19	11471176	11471176	0	73
TM_7203.T	2024-07-22	Long 7203.T	2.15	9129354	9129354	0	74
TM_7203.T	2024-09-27	Long TM	-2.48	8250424	8250424	0	75
TM_7203.T	2024-11-29	Long 7203.T	1.63	7700314	7700314	0	76
TM_7203.T	2024-12-18	Long TM	-1.72	8228411	8228411	0	77
TM_7203.T	2025-02-03	Long 7203.T	1.33	8703763	8703763	0	78
AZN.L_AZN	2024-02-21	Long AZN.L	-1.79	10665245	10665245	0	79
AZN.L_AZN	2024-04-02	Long AZN	1.37	11196897	11196897	0	80
AZN.L_AZN	2024-05-17	Long AZN.L	-1.29	12851357	12851357	0	81
AZN.L_AZN	2024-06-26	Long AZN	1.77	13324466	13324466	0	82
AZN.L_AZN	2024-07-05	Long AZN.L	-1.10	13031289	13031289	0	83
AZN.L_AZN	2024-07-29	Long AZN	1.01	13364169	13364169	0	84
AZN.L_AZN	2024-08-01	Long AZN.L	-1.12	13848524	13848524	0	85
AZN.L_AZN	2024-08-07	Long AZN	1.05	14045530	14045530	0	86
AZN.L_AZN	2024-08-12	Long AZN.L	-1.07	14464906	14464906	0	87
AZN.L_AZN	2024-09-09	Long AZN	1.08	14387941	14387941	0	88
AZN.L_AZN	2024-09-18	Long AZN.L	-1.20	13977061	13977061	0	89
AZN.L_AZN	2024-10-03	Long AZN	1.22	14104376	14104376	0	90

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Pair	date	type	z_score	amount_spent	amount_received	profit	rank
AZN.L_AZN	2024-11-07	Long AZN.L	-1.49	11708111	11708111	0	91
AZN.L_AZN	2024-11-13	Long AZN	1.68	12212514	12212514	0	92
AZN.L_AZN	2025-02-05	Long AZN.L	-1.67	13269348	13269348	0	93
AZN.L_AZN	2025-02-06	Long AZN	1.09	14055955	14055955	0	94
AZN.L_AZN	2025-02-12	Long AZN.L	-1.34	14458051	14458051	0	95
RIO.L_RIO	2024-02-26	Long RIO.L	-1.02	9699927	9699927	0	96
RIO.L_RIO	2024-04-12	Long RIO	1.58	10293371	10293371	0	97
RIO.L_RIO	2024-05-15	Long RIO.L	-1.51	10970338	10970338	0	98
RIO.L_RIO	2024-08-01	Long RIO	1.30	9941544	9941544	0	99
RIO.L_RIO	2024-08-15	Long RIO.L	-2.70	9825672	9825672	0	100
RIO.L_RIO	2024-10-03	Long RIO	1.08	11012733	11012733	0	101
RIO.L_RIO	2025-02-13	Long RIO.L	-1.38	9981329	9981329	0	102
BP.L_BP	2024-02-15	Long BP.L	-1.41	10002645	10002645	0	103
BP.L_BP	2024-03-26	Long BP	1.11	10665208	10665208	0	104
BP.L_BP	2024-05-15	Long BP.L	-1.09	10719145	10719145	0	105
BP.L_BP	2024-08-07	Long BP	1.92	9432526	9432526	0	106
BP.L_BP	2024-08-09	Long BP.L	-1.09	9630447	9630447	0	107
BP.L_BP	2024-10-07	Long BP	1.03	9371795	9371795	0	108
BP.L_BP	2024-11-07	Long BP.L	-1.08	8565833	8565833	0	109
BP.L_BP	2024-11-15	Long BP	2.24	8592776	8592776	0	110
BP.L_BP	2025-02-18	Long BP.L	-2.46	10469665	10469665	0	111
BP.L_BP	2025-03-03	Long BP	1.61	9970512	9970512	0	112
BP.L_BP	2025-03-04	Long BP.L	-2.25	9854540	9854540	0	113
GLEN.L_GLNCY	2024-03-07	Long GLEN.L	-1.81	10409417	10409417	0	114
GLEN.L_GLNCY	2024-03-22	Long GLNCY	1.21	11185351	11185351	0	115
GLEN.L_GLNCY	2024-05-03	Long GLEN.L	-1.78	12061117	12061117	0	116
GLEN.L_GLNCY	2024-06-24	Long GLNCY	1.14	12180402	12180402	0	117
GLEN.L_GLNCY	2024-07-05	Long GLEN.L	-1.55	13002262	13002262	0	118
GLEN.L_GLNCY	2024-08-01	Long GLNCY	1.67	11175963	11175963	0	119
GLEN.L_GLNCY	2024-08-20	Long GLEN.L	-1.02	11369207	11369207	0	120
GLEN.L_GLNCY	2024-10-15	Long GLNCY	1.50	11186264	11186264	0	121
GLEN.L_GLNCY	2025-02-12	Long GLEN.L	-1.76	9161165	9161165	0	122