

# Pairs Trading Back Test Report

Pair: BNSOL/USDT\_2025\_1m vs SOL/USDT\_2025\_1m

Timeframe: 1 Year (1min Data)  
Year: 2024

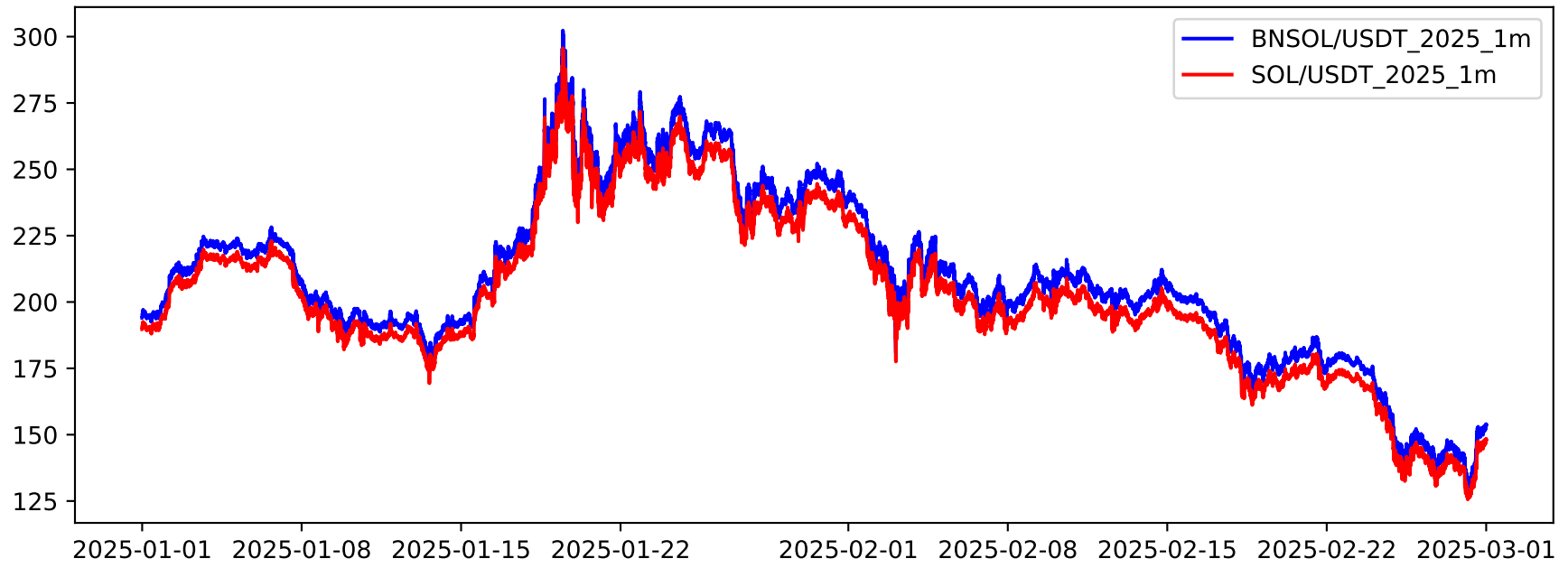
## Back-Test Parameters

Window Size	1440.0
Entry Threshold	2.0
Exit Threshold	0.0
Stop Loss Threshold	3.0
Initial Capital	10000.0
Transaction Cost (%)	0.025

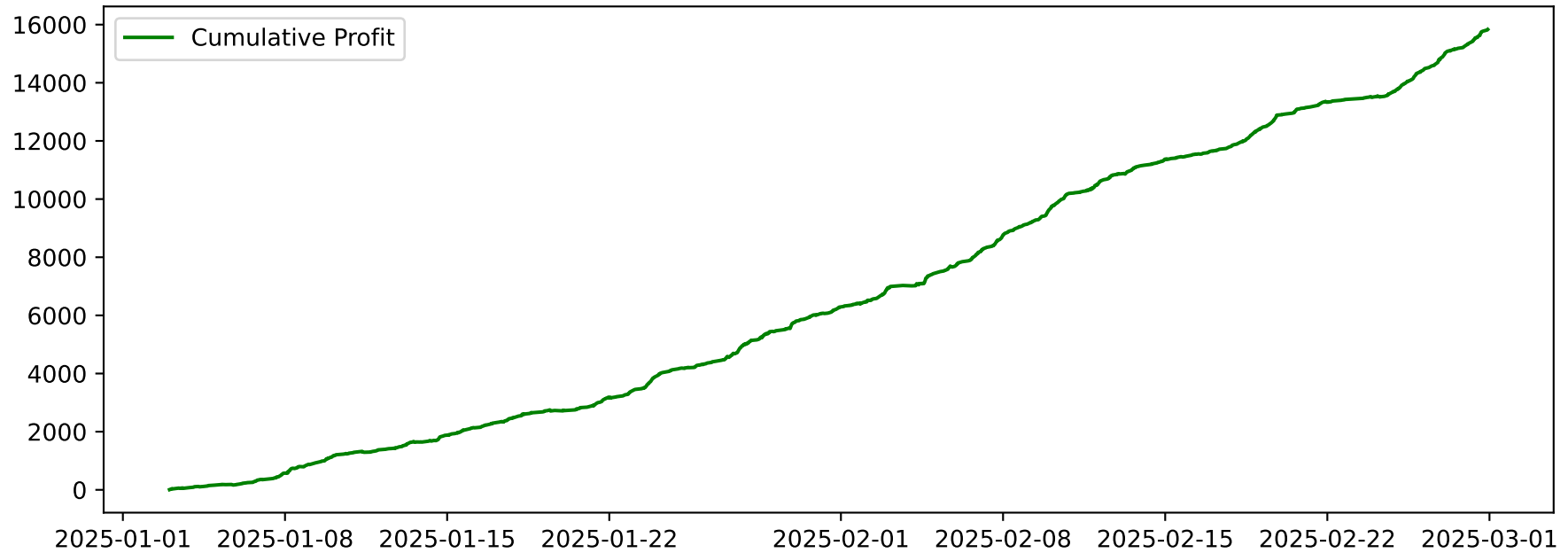
## Summary Metrics

Total Trades	2644
Win Rate	0.91
Total Return (%)	158.33
Max Drawdown	40.62
Avg Abs % Reversion	0.25
Pass Fraction	0.85
Avg p-value	0.03
Correlation	0.99969

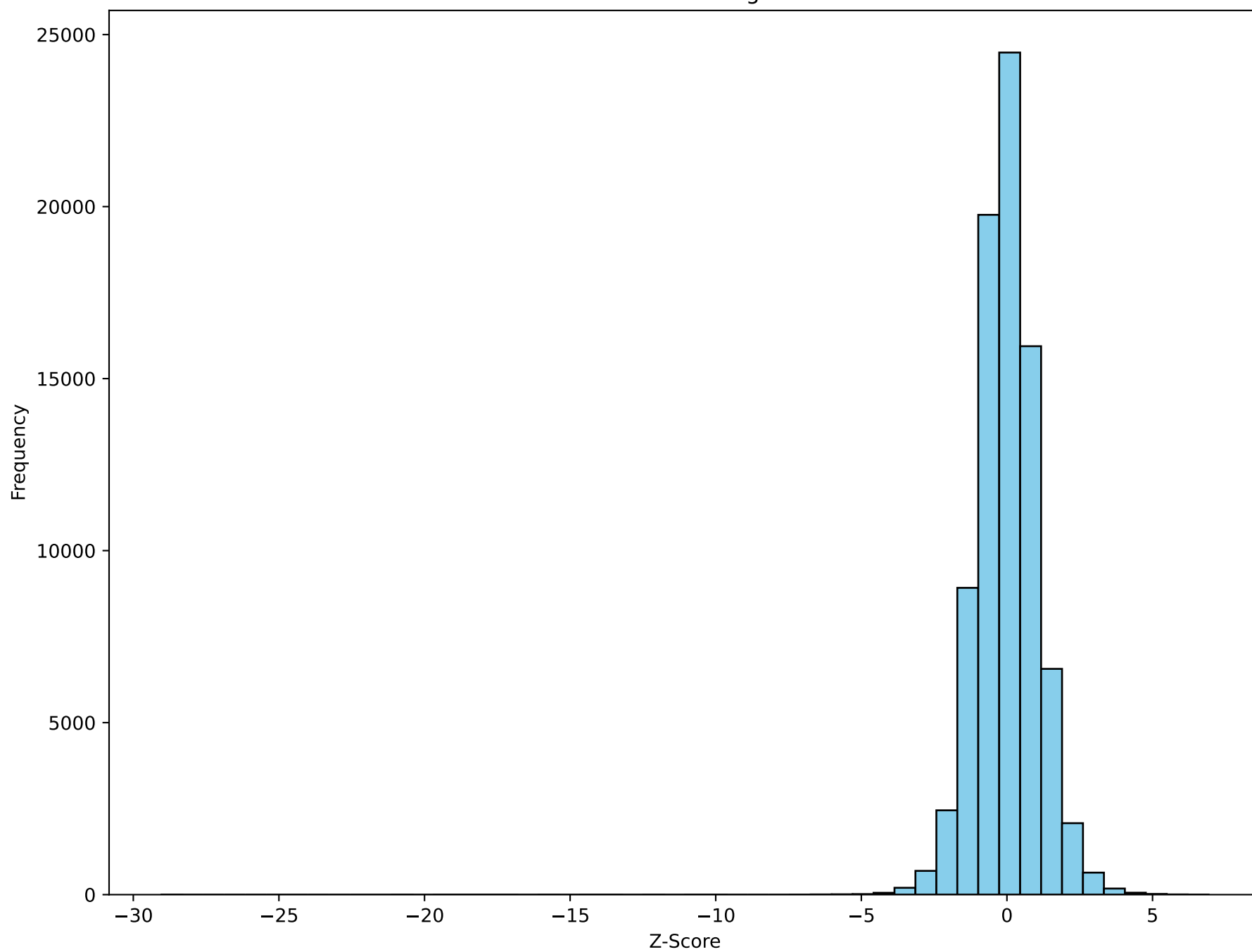
Underlying Price Time Series



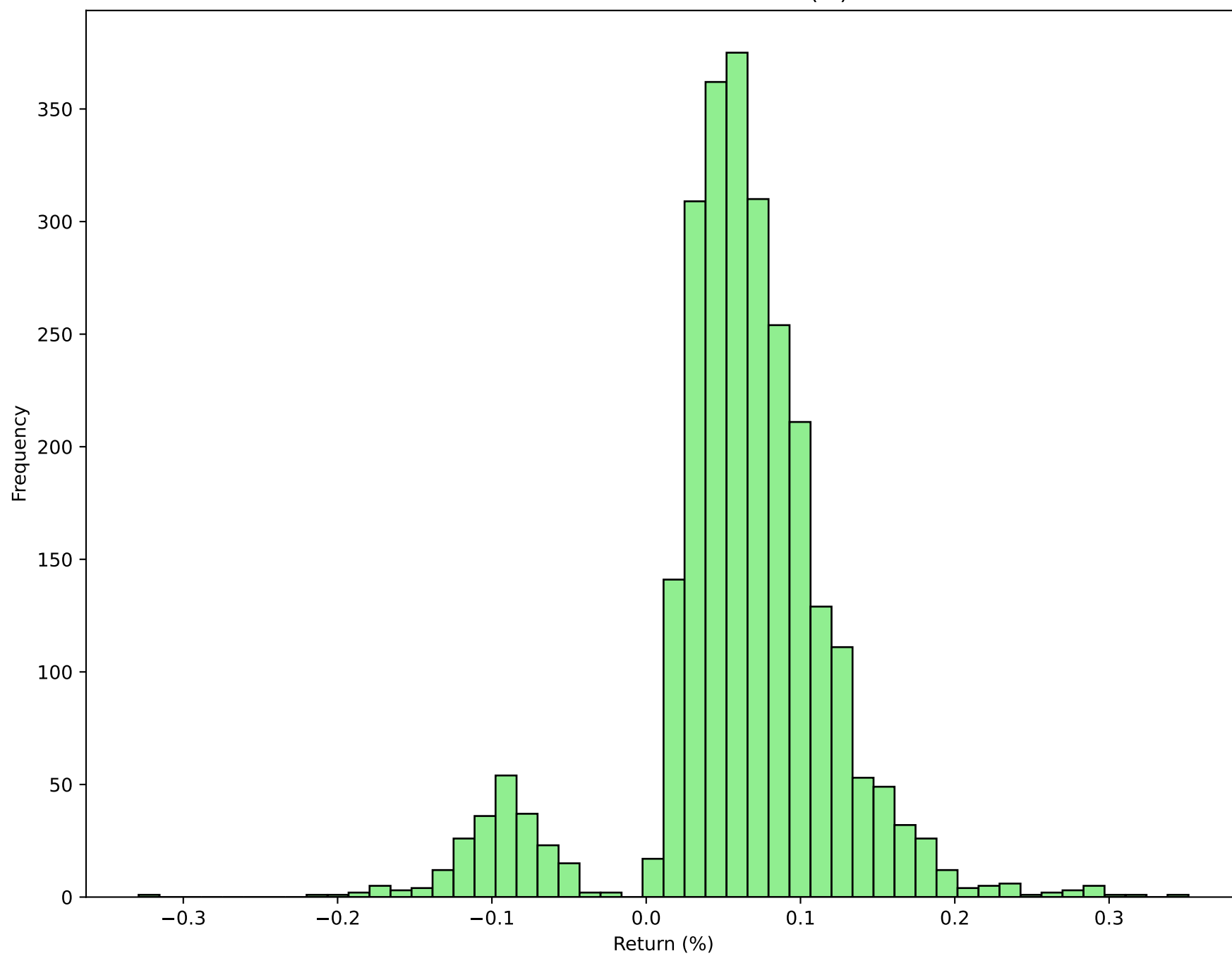
Cumulative Profit Curve



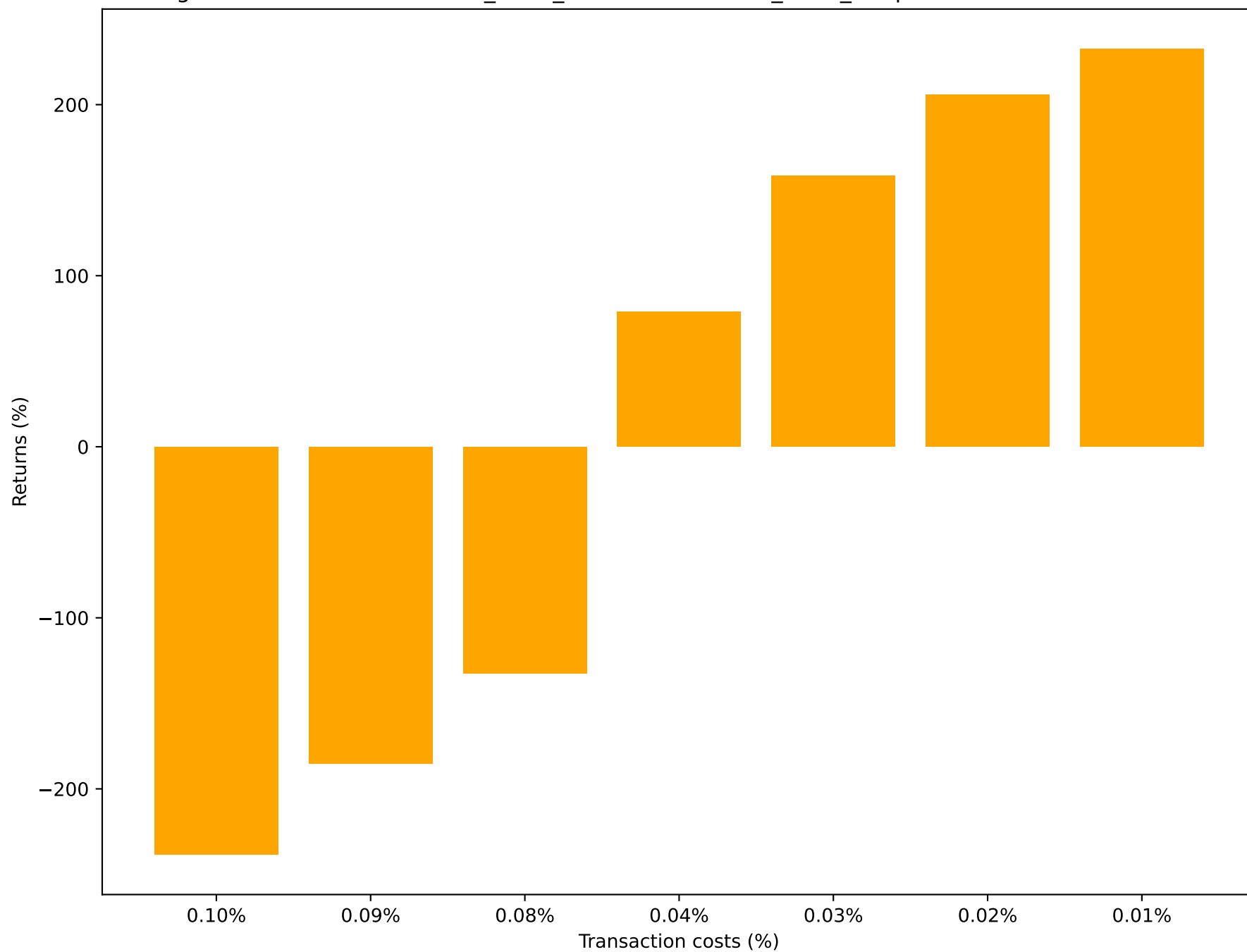
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for BNSOL/USDT\_2025\_1m and SOL/USDT\_2025\_1m pair for different transaction costs



Percentage returns for BNSOL/USDT\_2025\_1m and SOL/USDT\_2025\_1m pair for different thresholds

