

# Pairs Trading Back Test Report

Pair: BTC/USDT\_2024\_30m vs WBTC/USDT\_2024\_30m

Timeframe: 1 Year (30min Data)  
Year: 2024

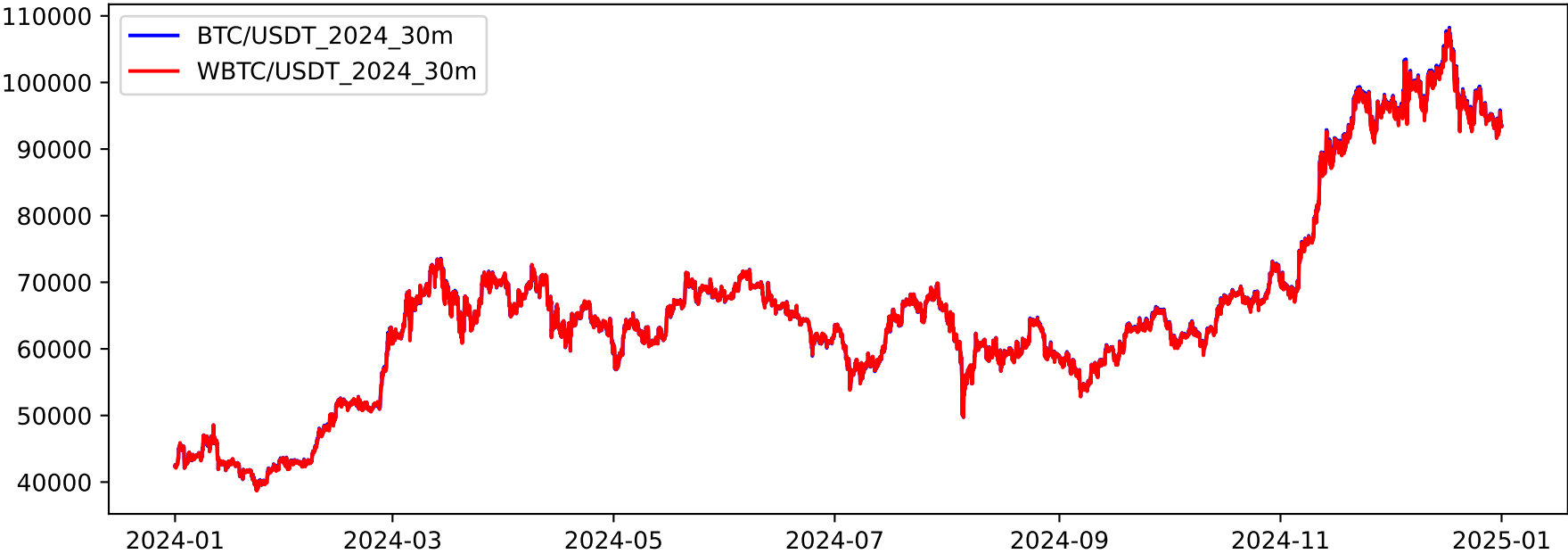
## Back-Test Parameters

Window Size	336.0
Entry Threshold	4.0
Exit Threshold	0.1
Stop Loss Threshold	25.0
Initial Capital	10000.0
Transaction Cost (%)	0.025

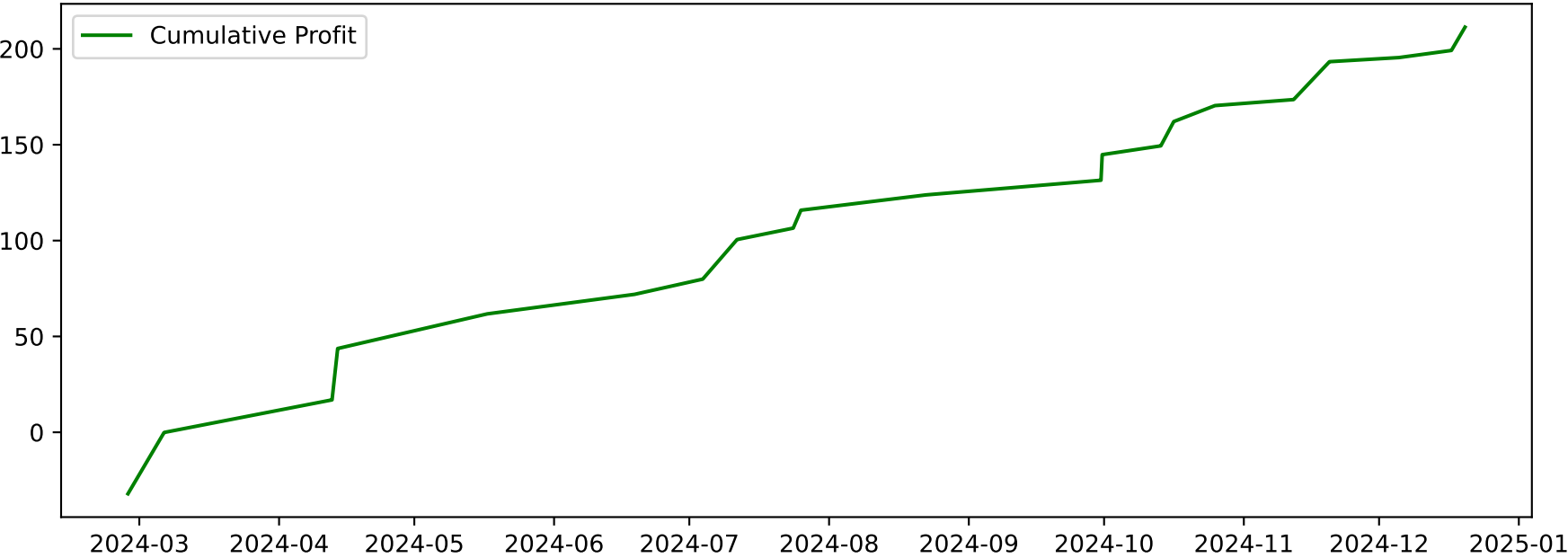
## Summary Metrics

Total Trades	21
Win Rate	1.00
Total Return (%)	2.11
Max Drawdown	0.00
Avg Abs % Reversion	1.19
Pass Fraction	0.62
Avg p-value	0.09
Correlation	0.99998

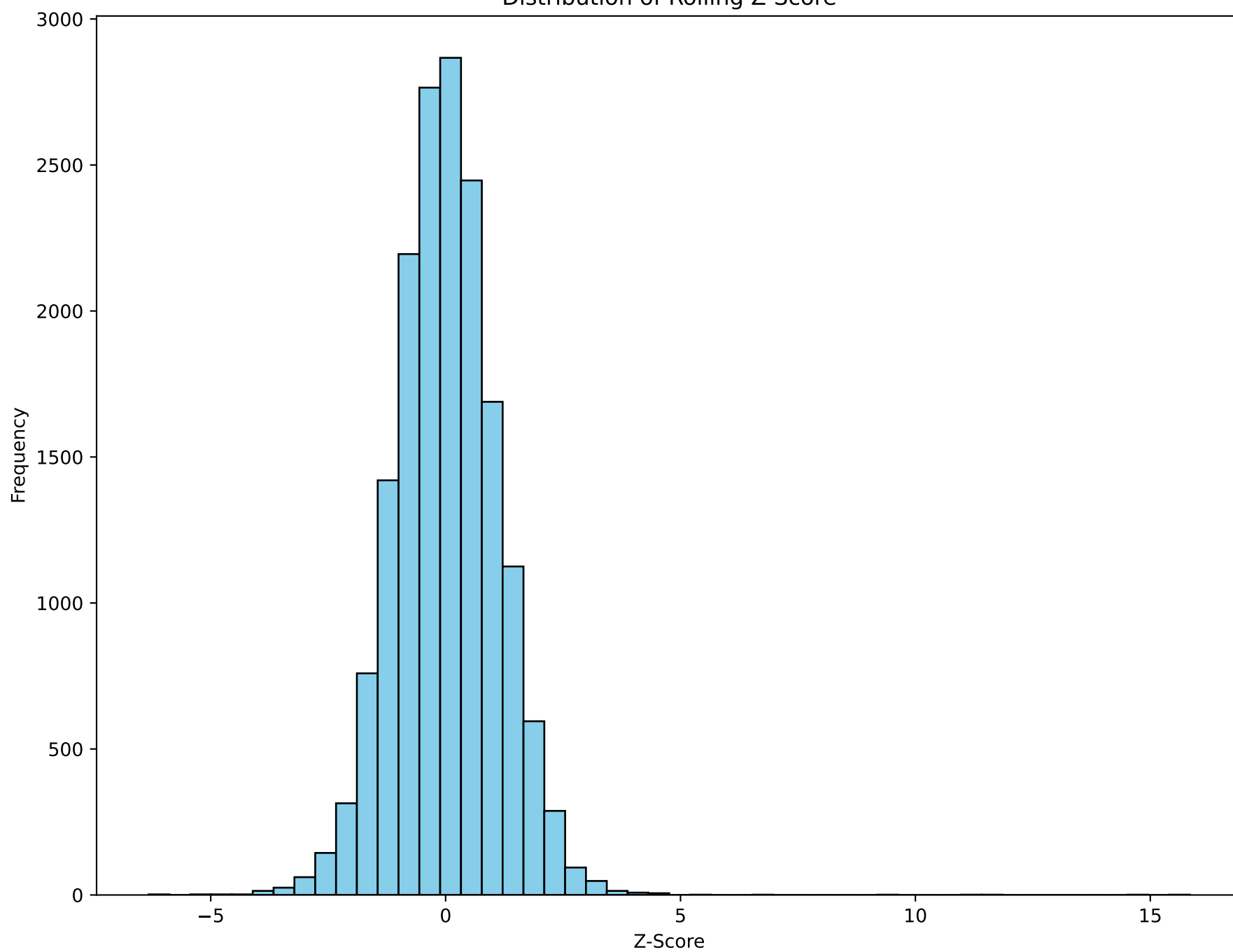
Underlying Price Time Series



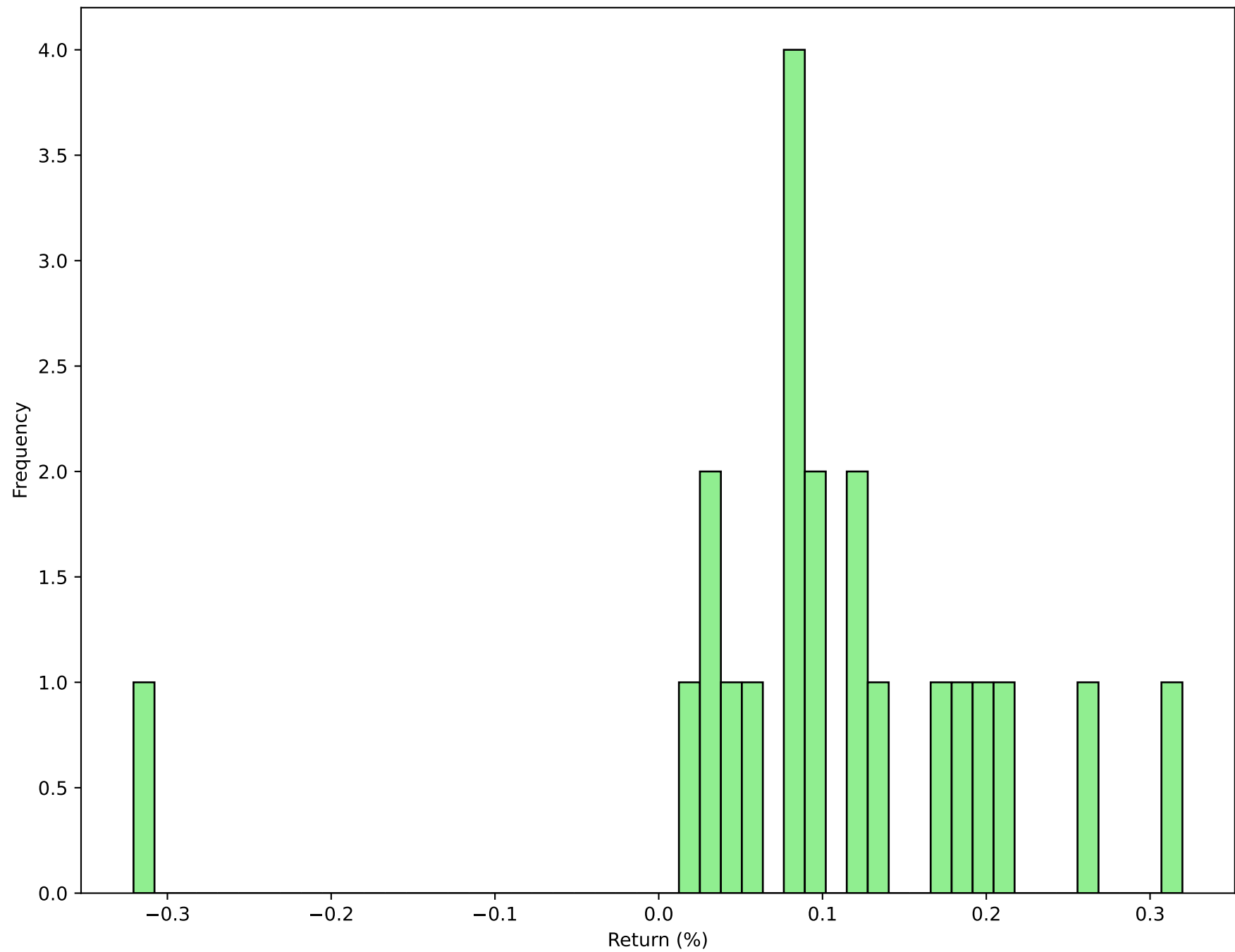
Cumulative Profit Curve



Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Z-Score Of Spread With Trade Entries

