

Pairs Trading Back Test Report

Pair: SOL/USDT_2025_5T vs BNSOL/USDT_2025_5T

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

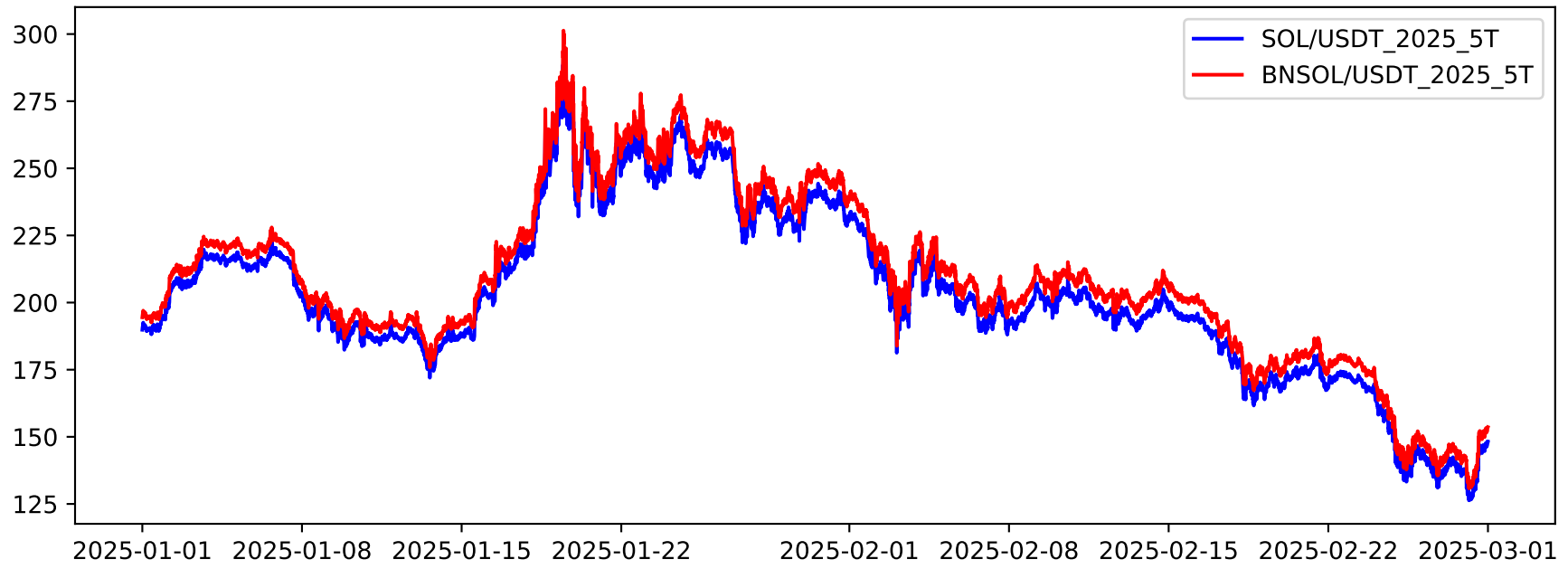
Back-Test Parameters

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

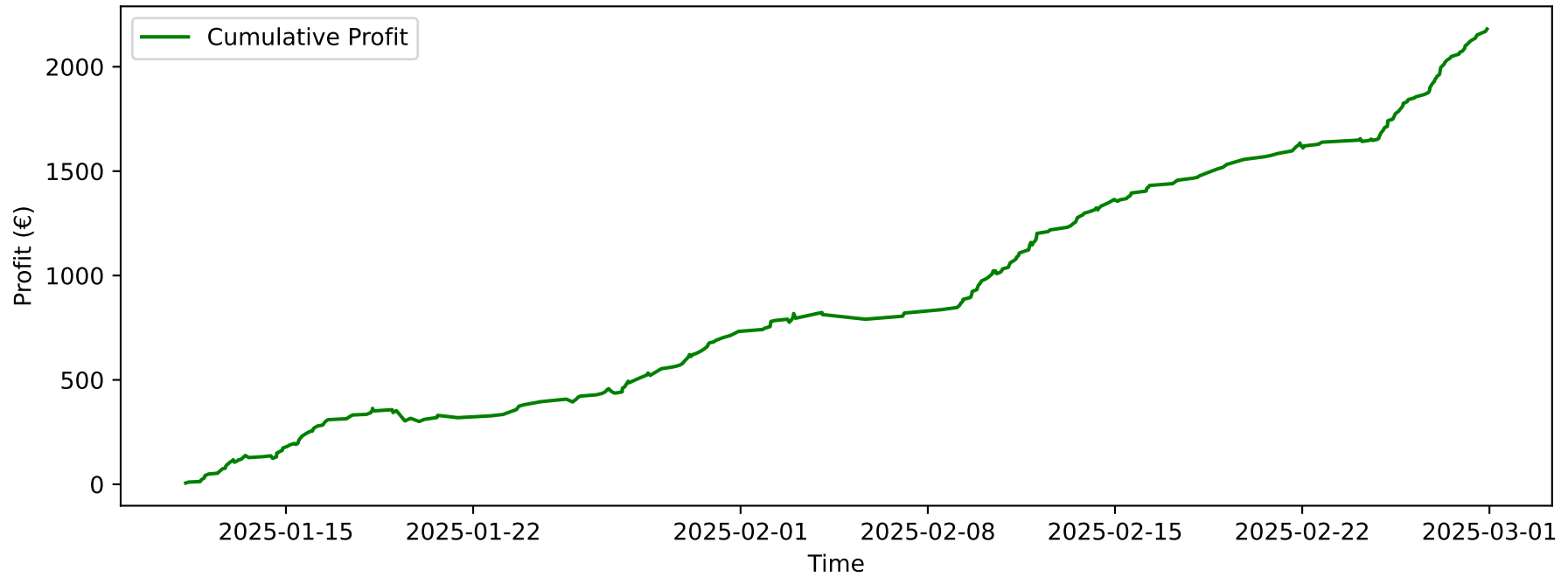
Summary Metrics

Total Trades	313
Win Rate	0.90
Total Return (%)	21.81
Max Drawdown	63.23
Avg Abs % Reversion	0.60
Pass Fraction	0.73
Avg p-value	0.12
Correlation	0.99969

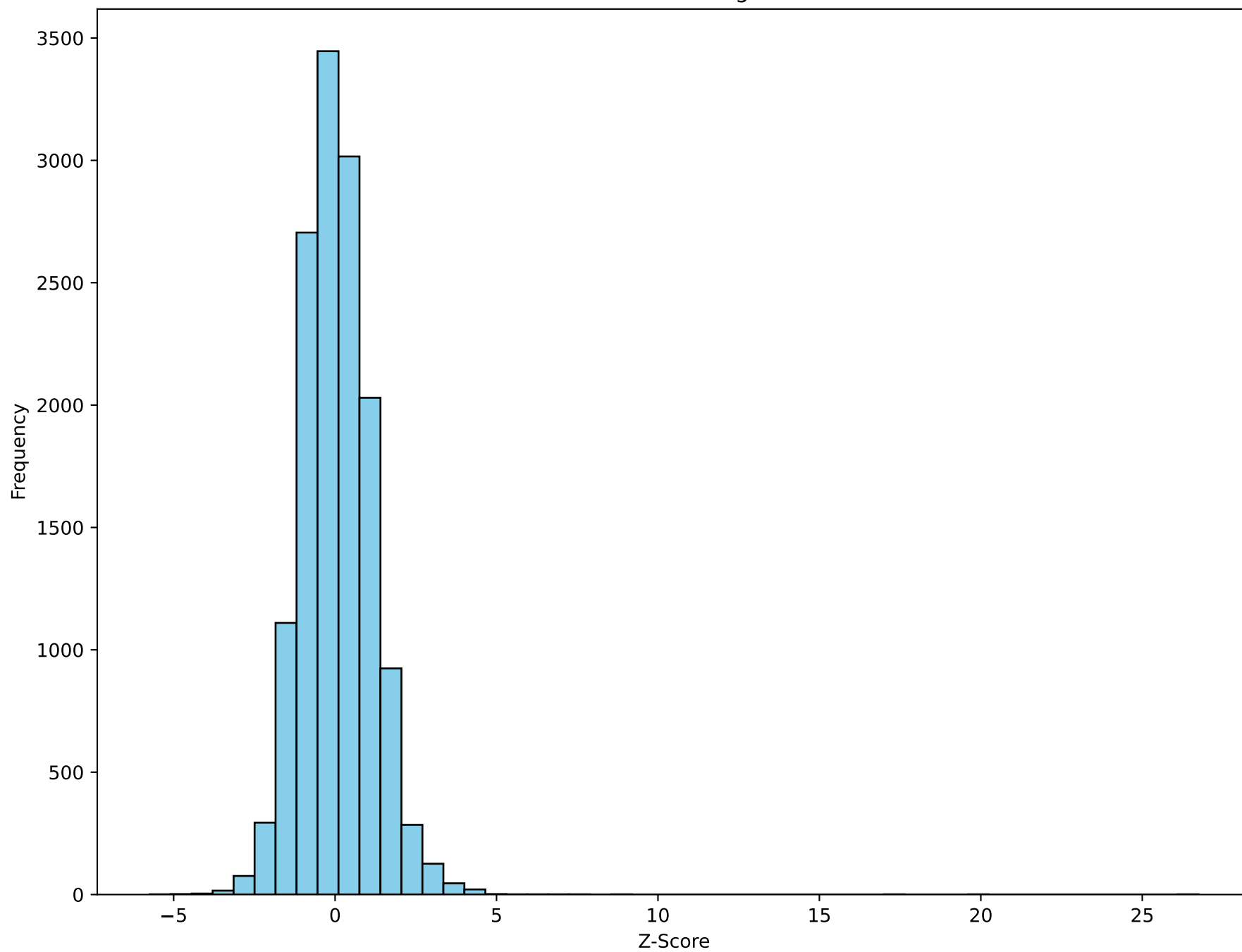
Underlying Price Time Series



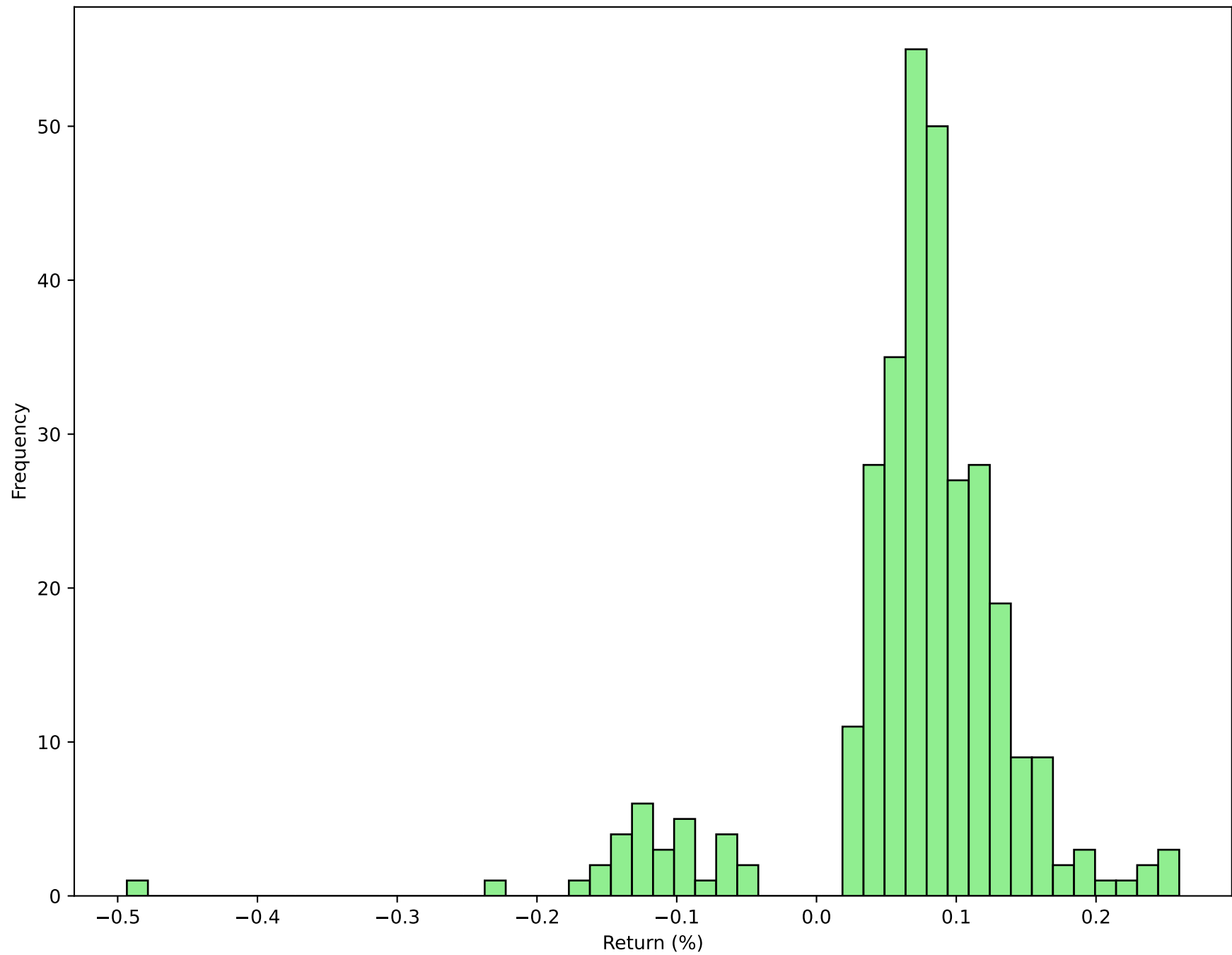
Cumulative Profit Curve



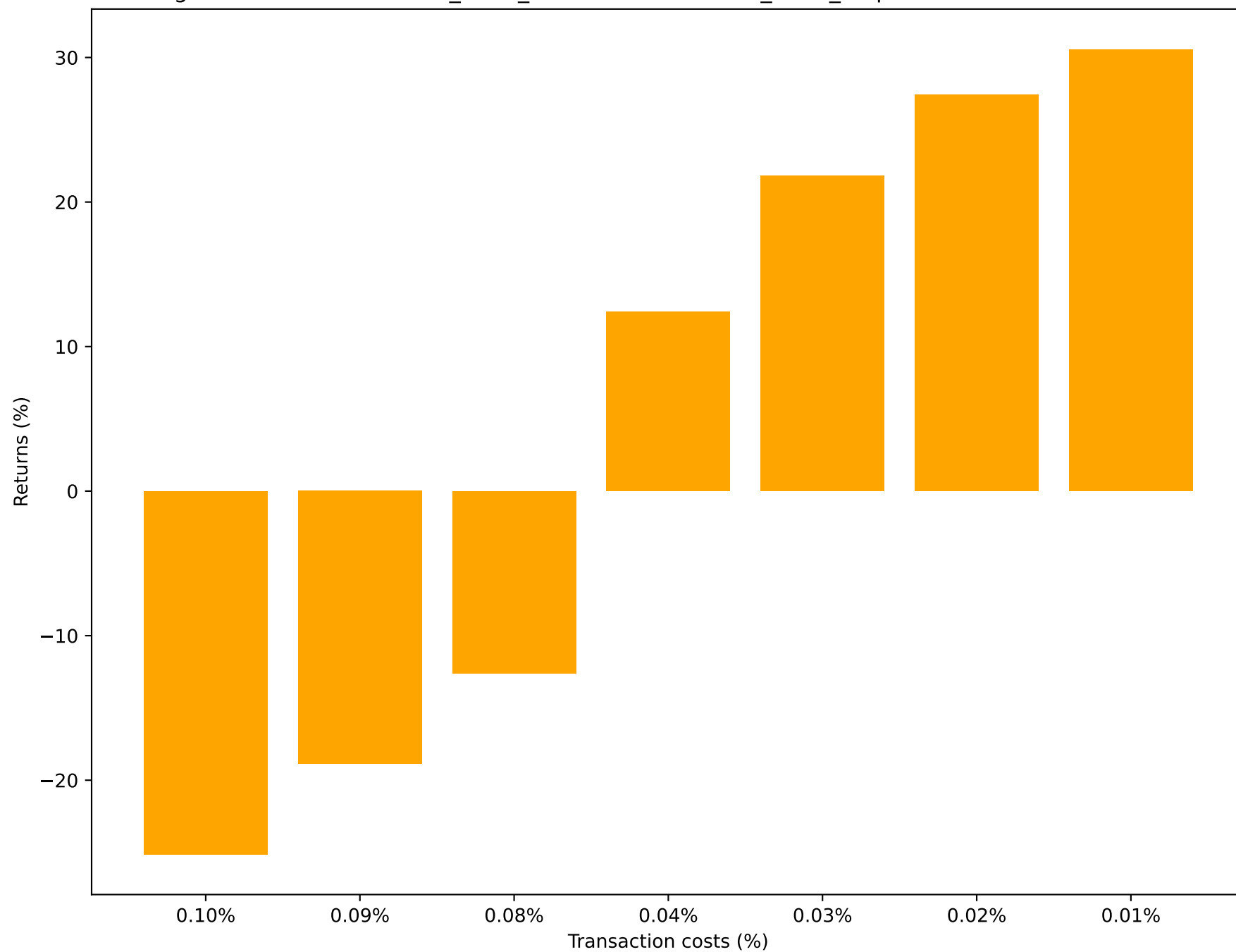
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for SOL/USDT_2025_5T and BNSOL/USDT_2025_5T pair for different transaction costs



Percentage returns for SOL/USDT_2025_5T and BNSOL/USDT_2025_5T pair for different thresholds

