

Pairs Trading Back Test Report

Pair: BTC/USDT_2024_1m vs WBTC/USDT_2024_1m

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

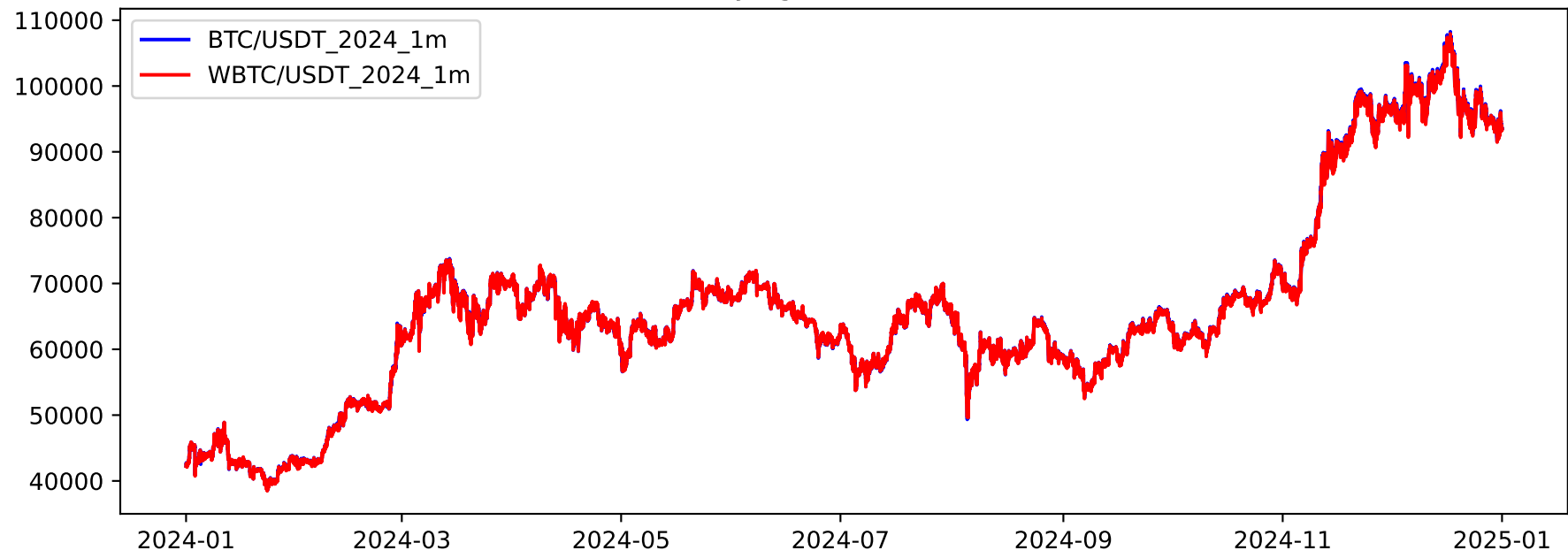
Back-Test Parameters

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

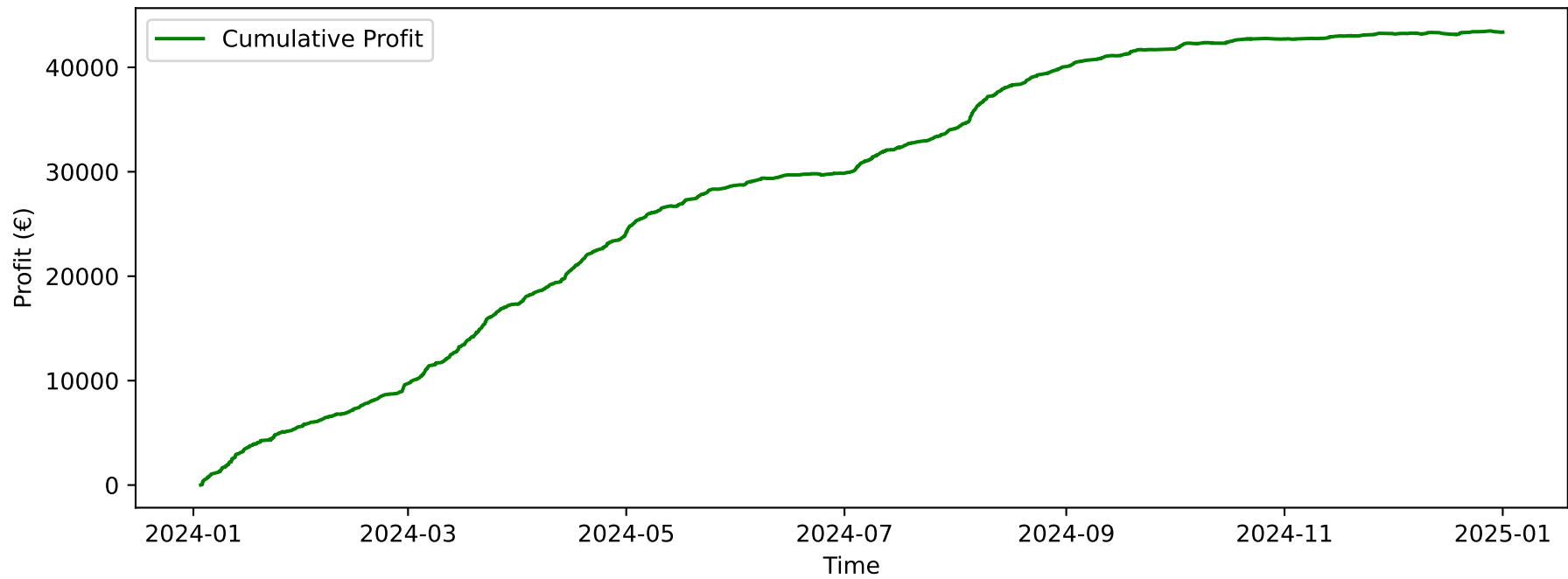
Summary Metrics

Total Trades	13211
Win Rate	0.87
Total Return (%)	433.70
Max Drawdown	227.79
Avg Abs % Reversion	0.16
Pass Fraction	0.86
Avg p-value	0.04
Correlation	0.99998

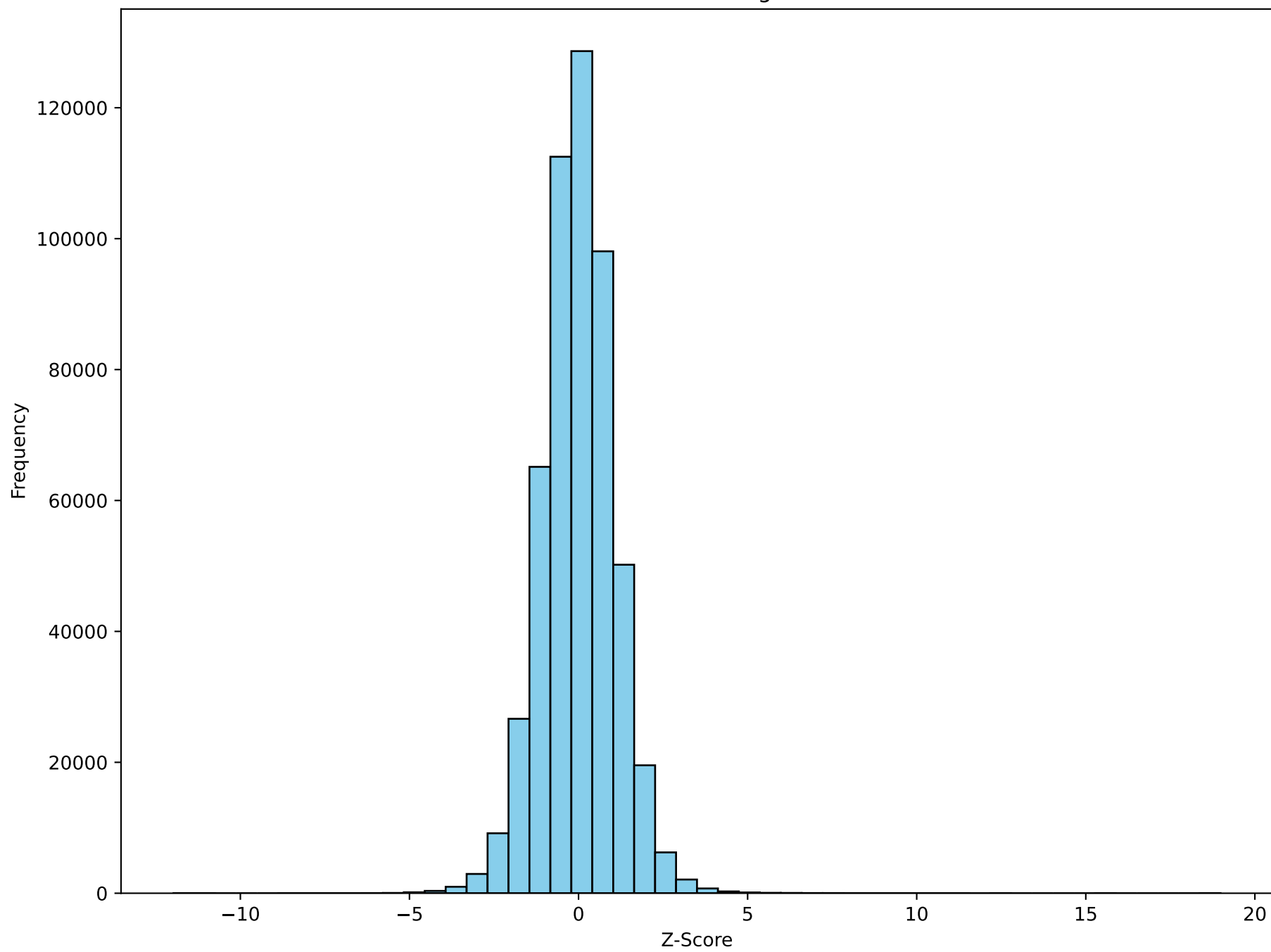
Underlying Price Time Series



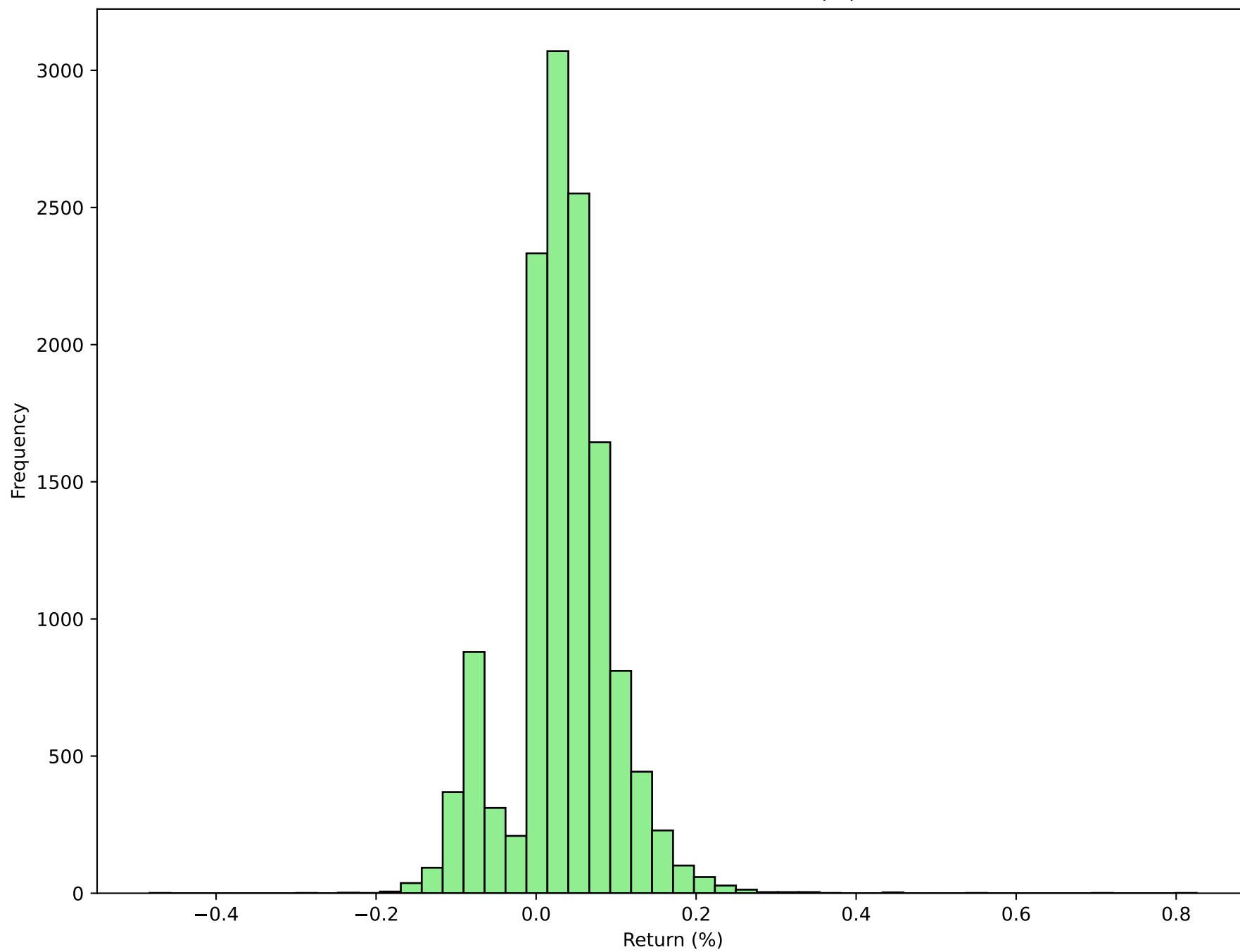
Cumulative Profit Curve



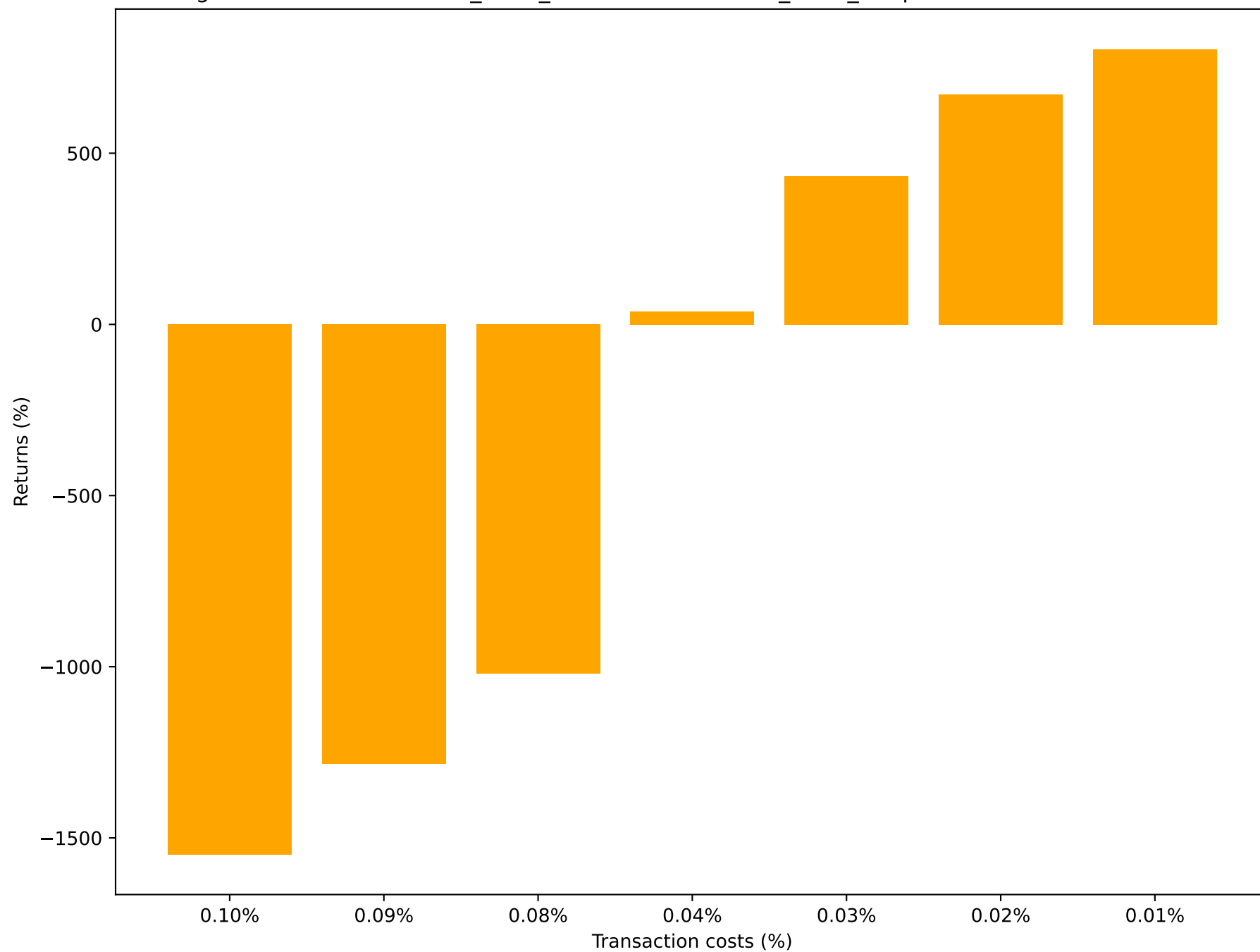
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for BTC/USDT_2024_1m and WBTC/USDT_2024_1m pair for different transaction costs



Percentage returns for BTC/USDT_2024_1m and WBTC/USDT_2024_1m pair for different thresholds

