

# Pairs Trading Back Test Report

Pair: BYBIT\_STETH/USDT, 30\_fd7e3 vs BYBIT\_ETH/USDT, 30\_1dfe3

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

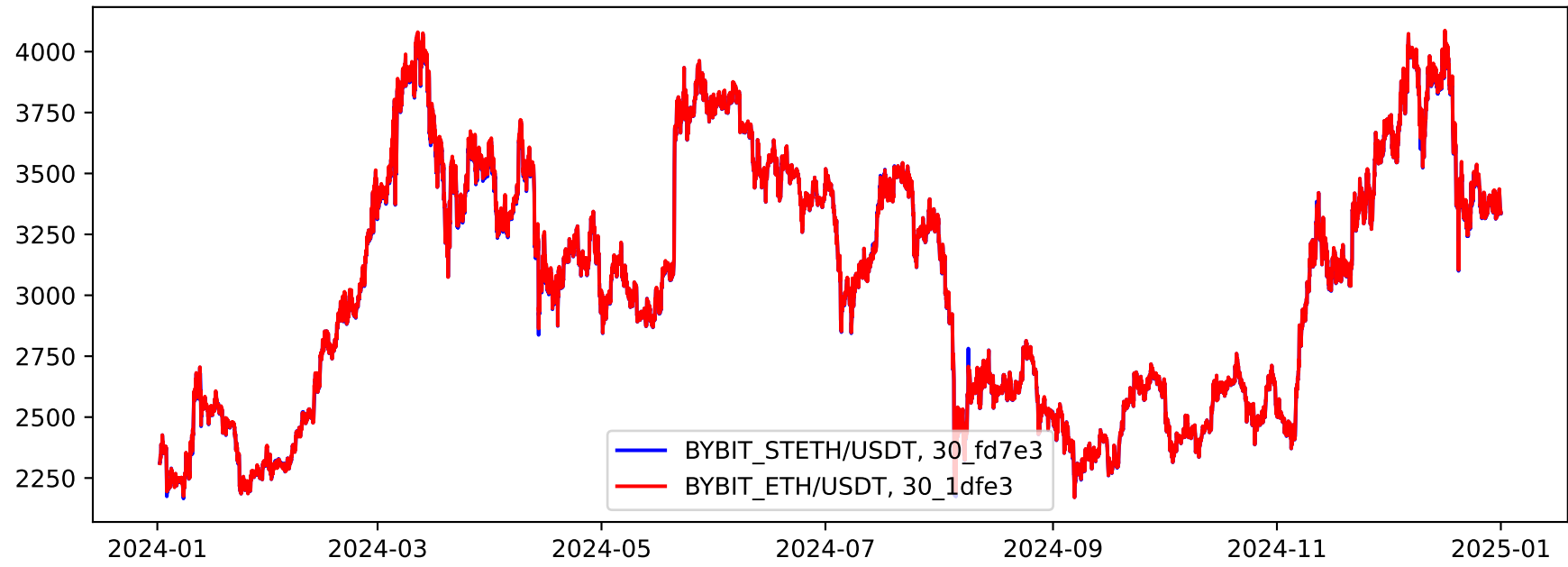
## Back-Test Parameters

Window Size	336.0
Entry Threshold	4.0
Exit Threshold	0.1
Stop Loss Threshold	25.0
Initial Capital	10000.0
Transaction Cost	0.00025

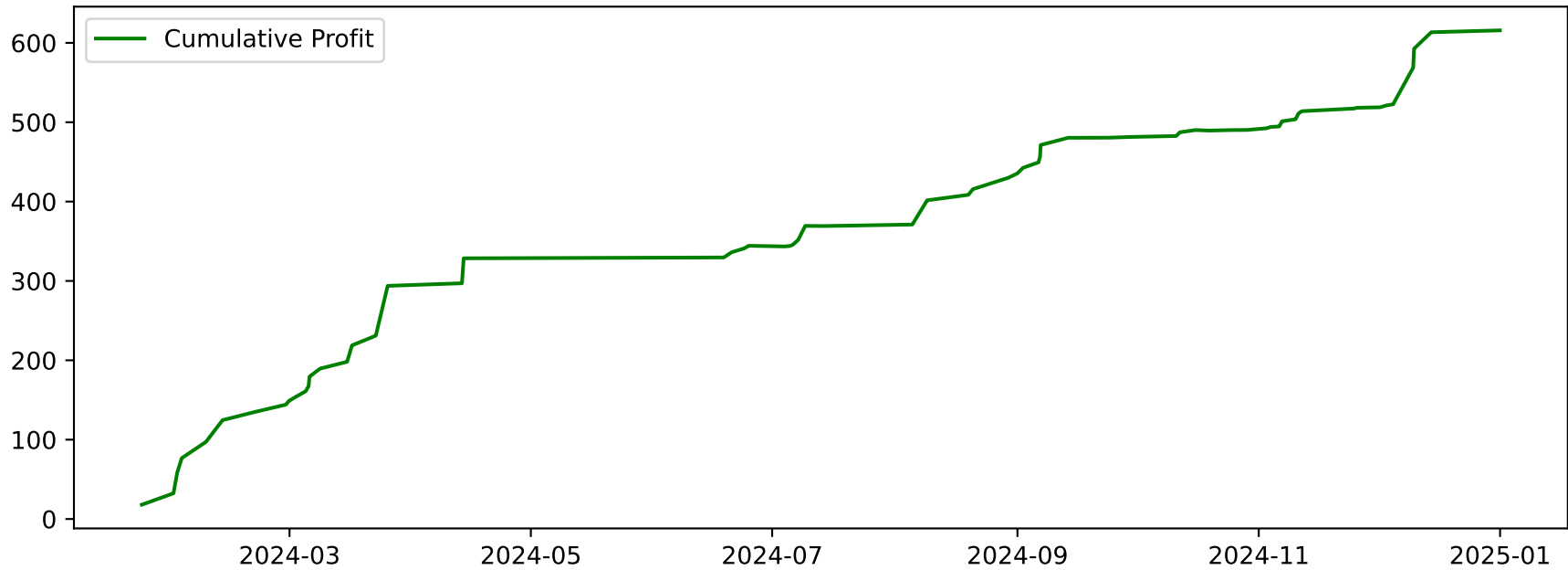
## Summary Metrics

Total Trades	67
Win Rate	1.00
Total Return (%)	6.16
Max Drawdown	0.86
Avg Abs % Reversion	0.78
Pass Fraction	0.75
Avg p-value	0.05
Correlation	0.99998

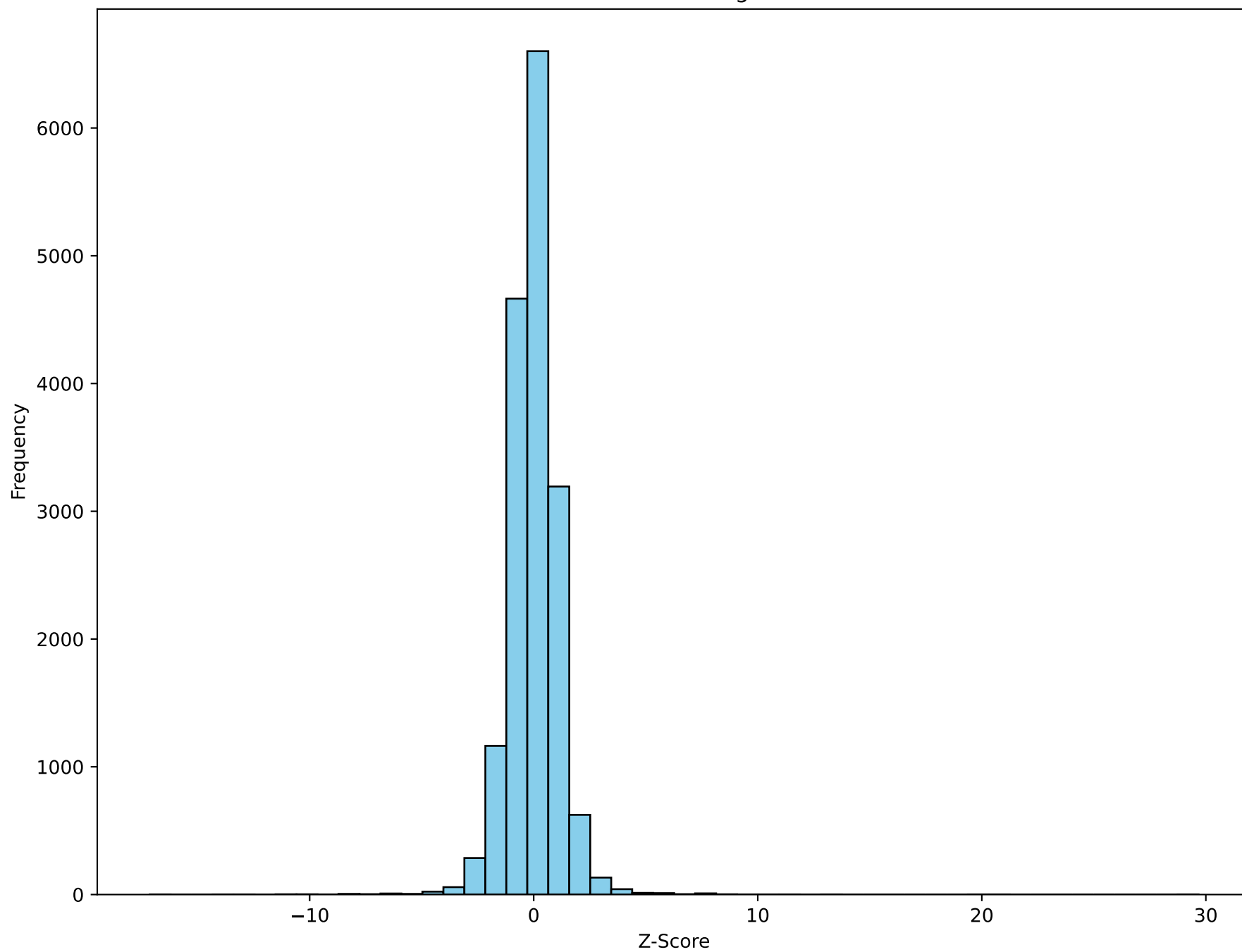
Underlying Price Time Series



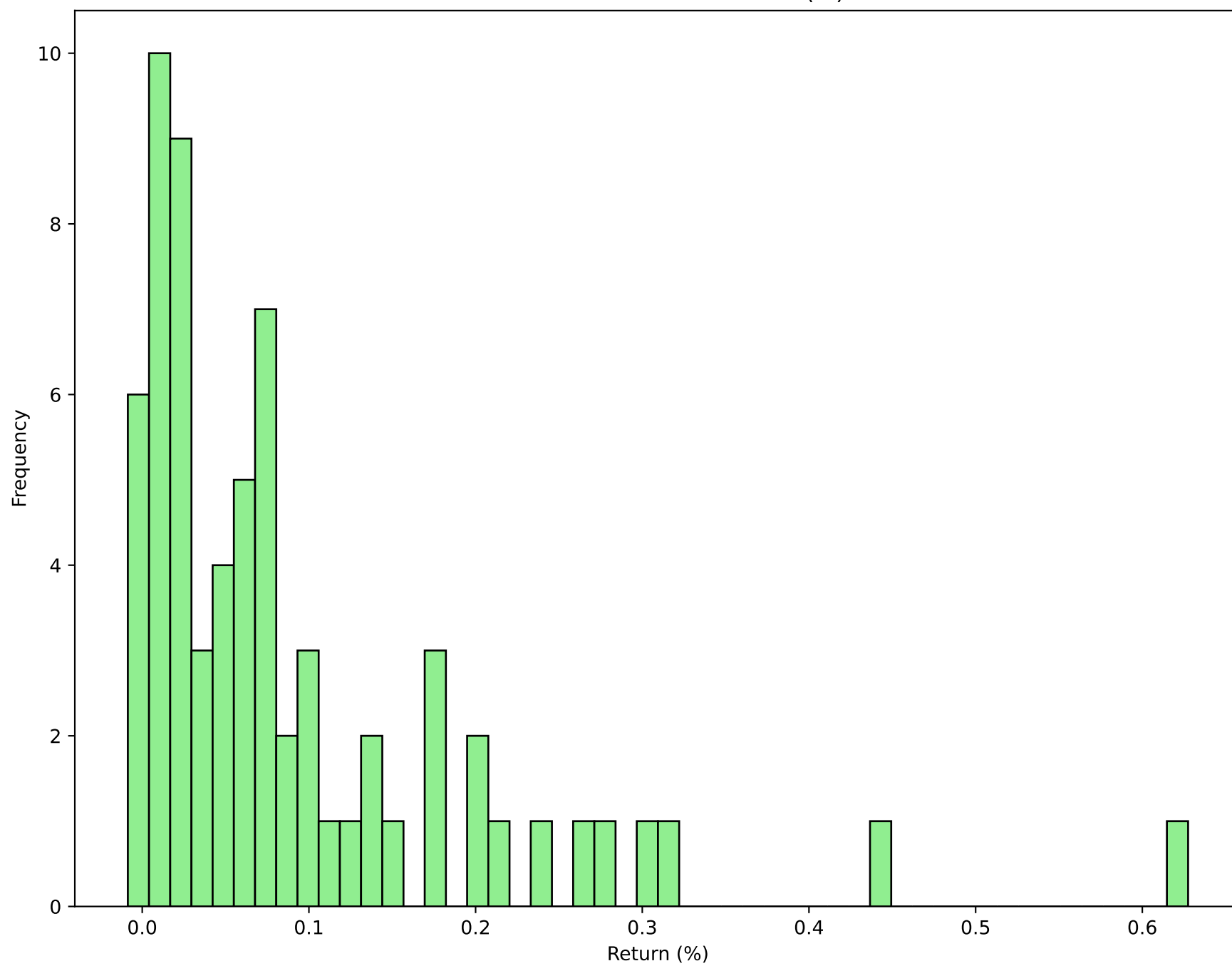
Cumulative Profit Curve



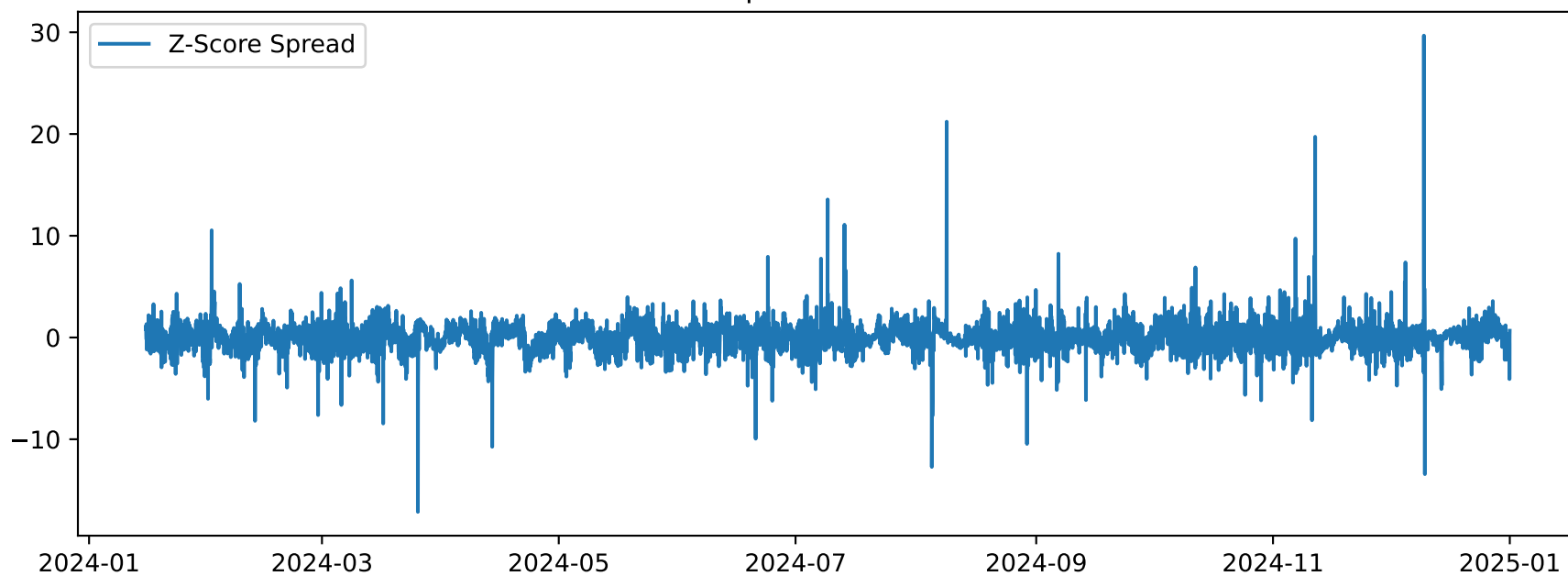
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Spread Series



Trading Positions

