

Pairs Trading Back Test Report

Pair: BYBIT_STETH/USDT, 30_fd7e3 vs BYBIT_ETH/USDT, 30_1dfe3

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

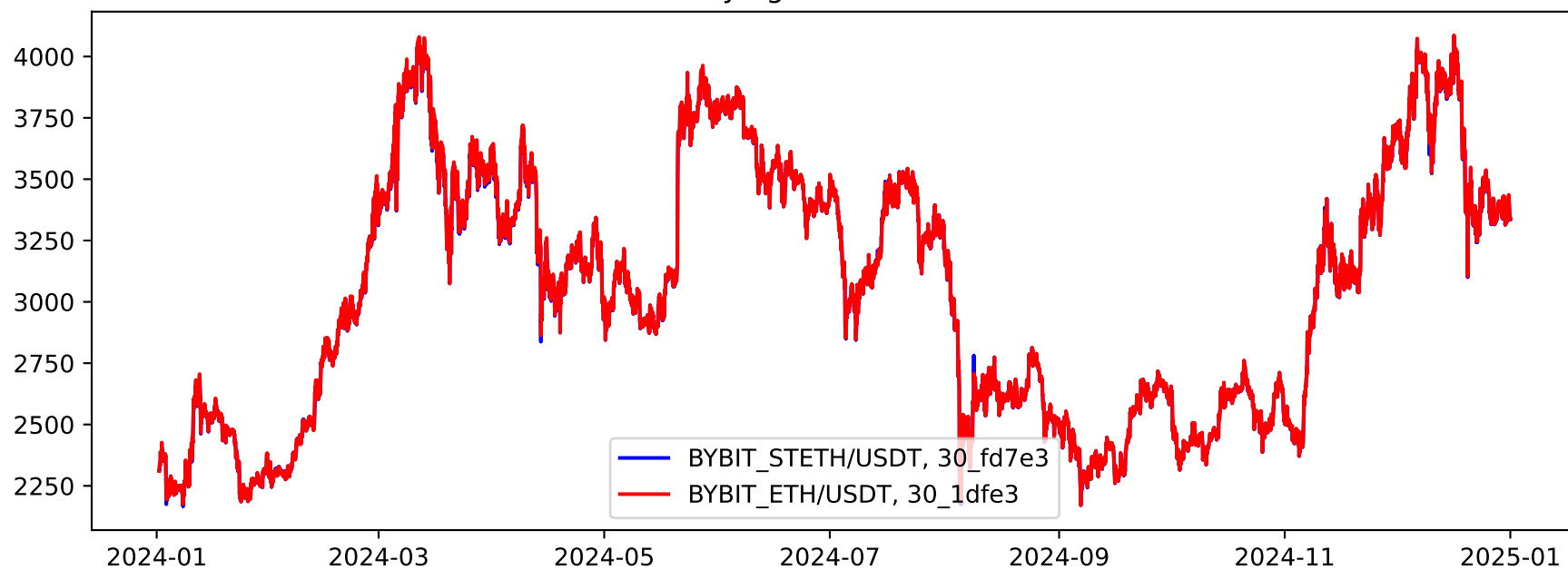
Back-Test Parameters

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

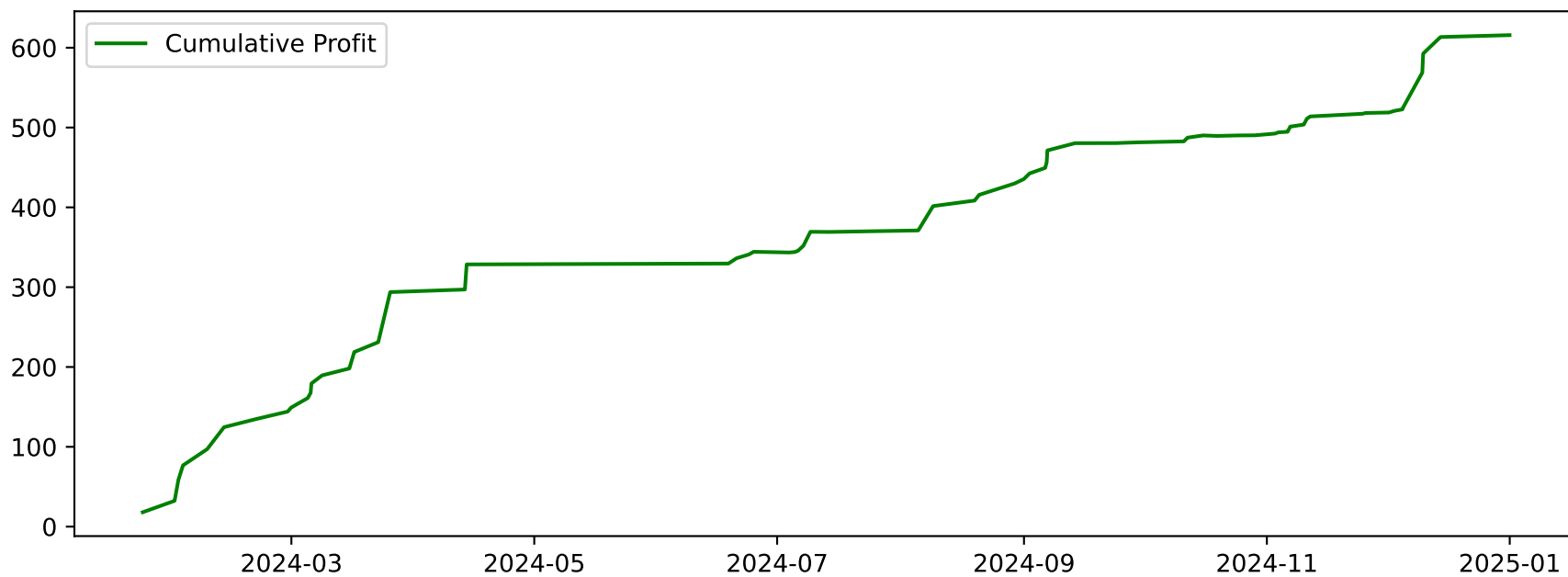
Summary Metrics

| | |
|---------------------|---------|
| 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 |

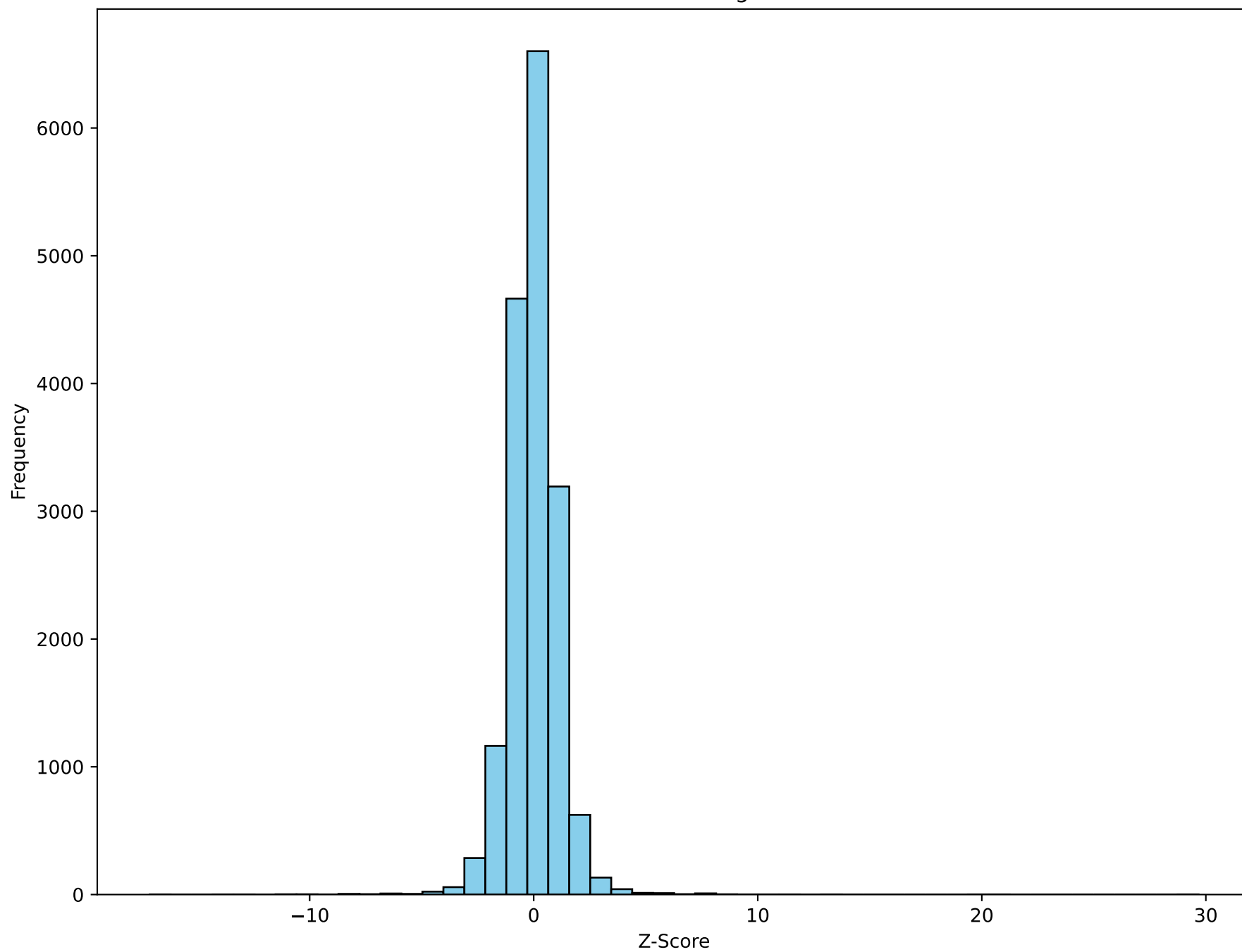
Underlying Price Time Series



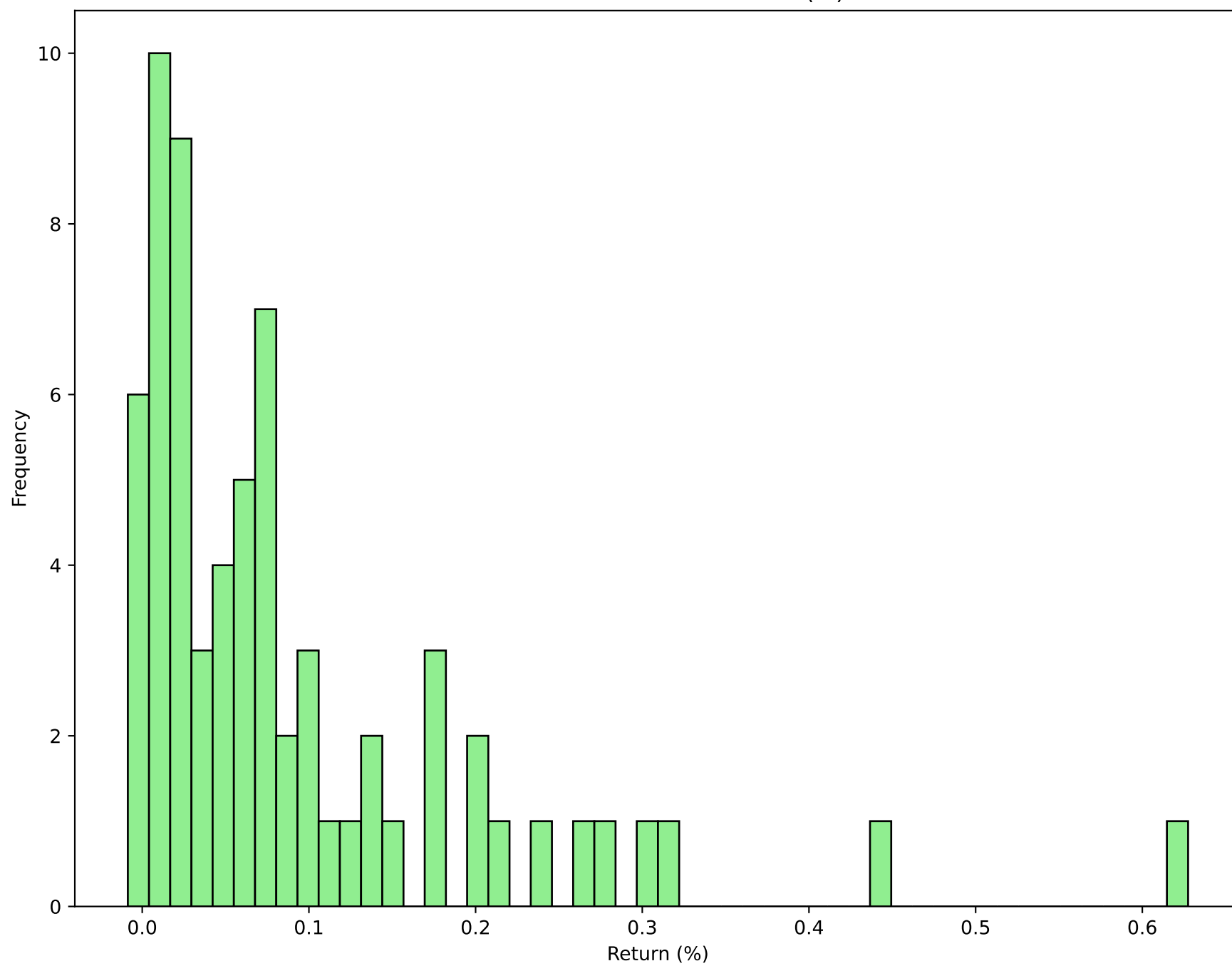
Cumulative Profit Curve



Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Z-Score Of Spread With Trade Entries

