

Pairs Trading Back Test Report

Pair: WBETH/USDT_2024_1m vs ETH/USDT_2024_1m

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

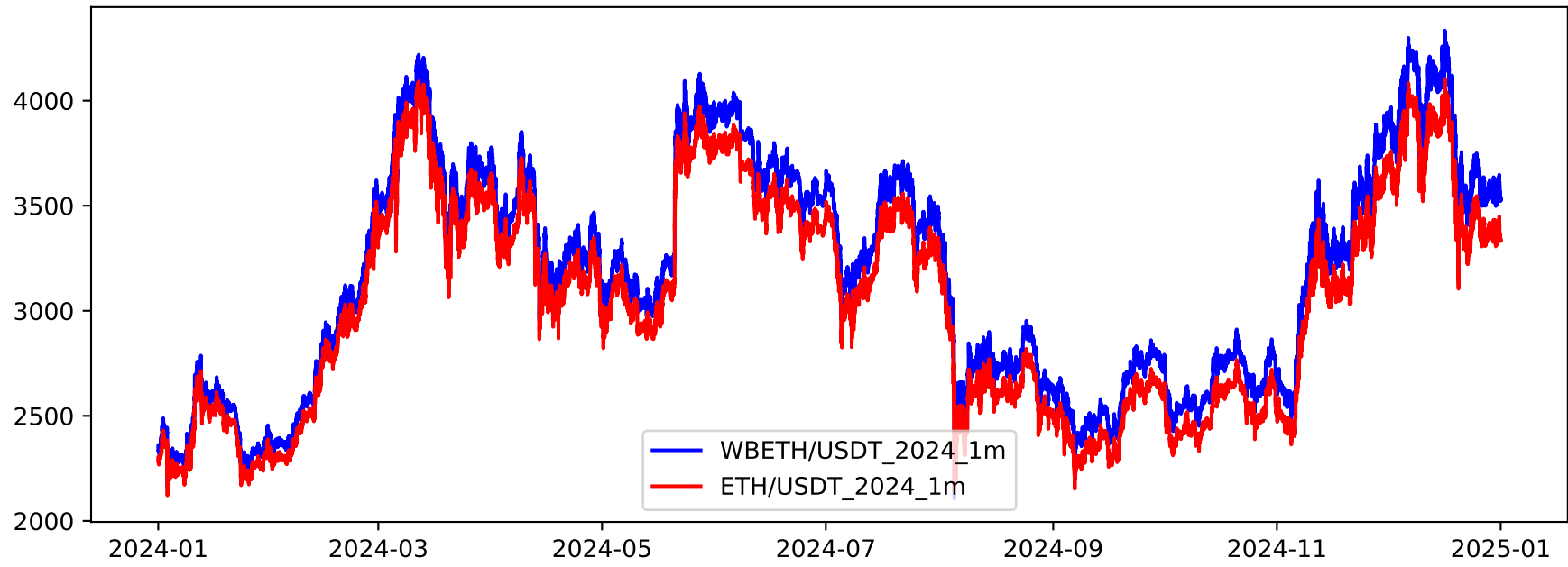
Back-Test Parameters

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

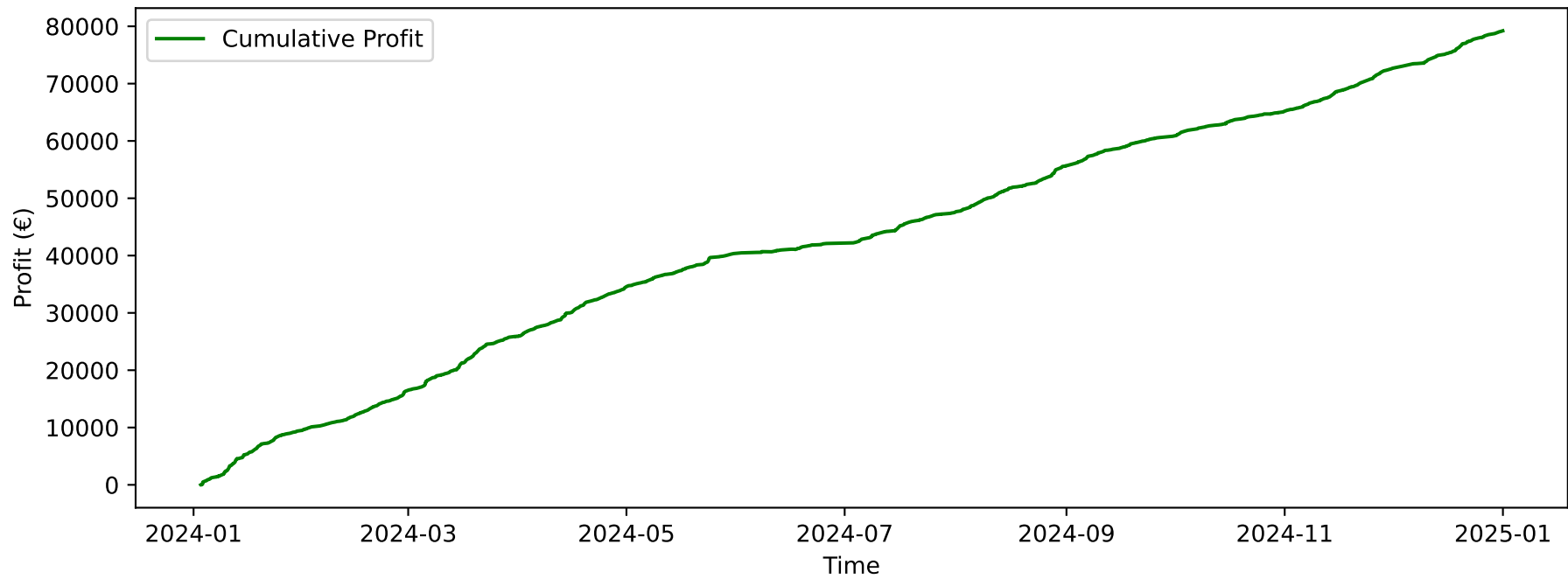
Summary Metrics

Total Trades	16481
Win Rate	0.90
Total Return (%)	792.13
Max Drawdown	57.13
Avg Abs % Reversion	0.17
Pass Fraction	0.98
Avg p-value	0.00
Correlation	0.99853

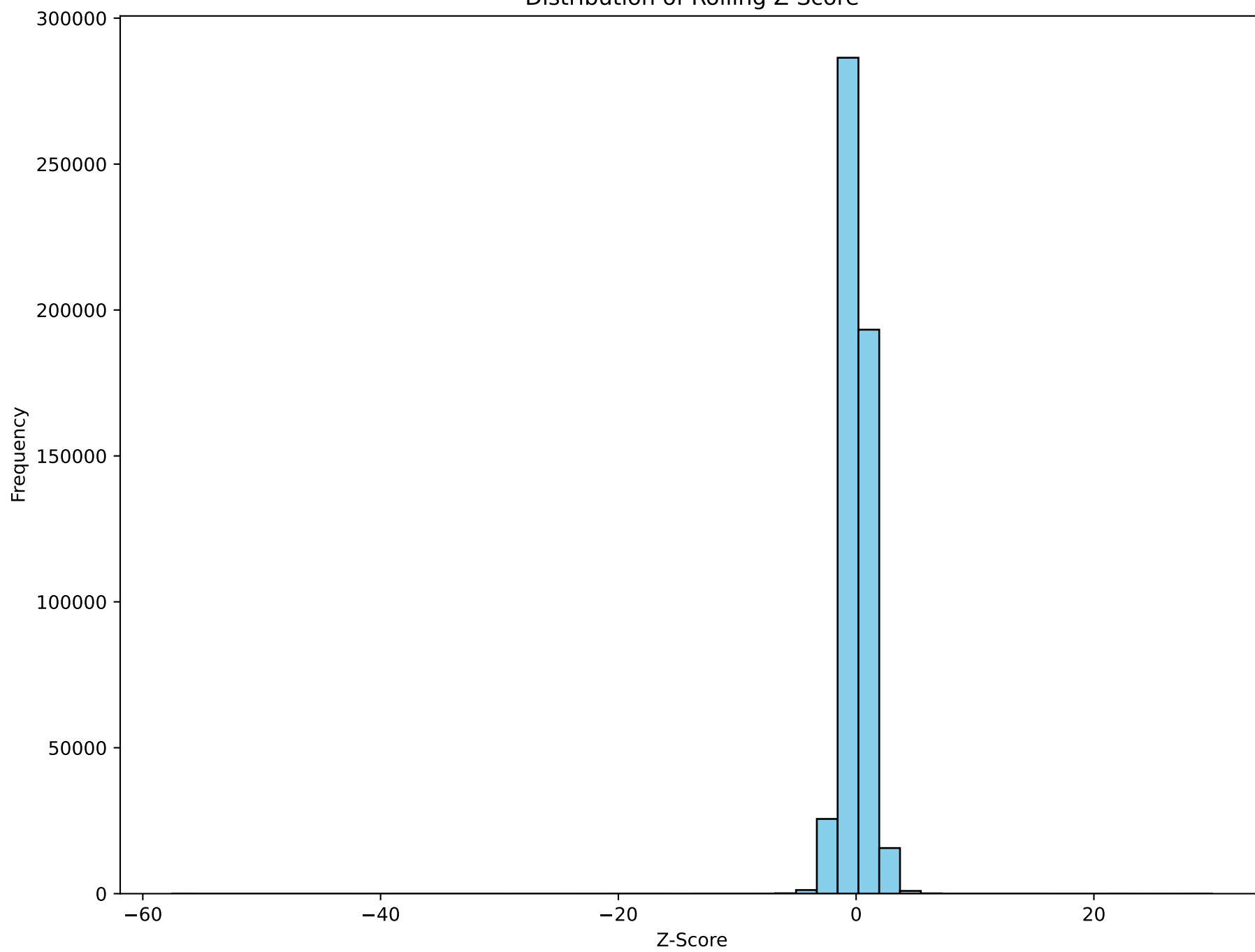
Underlying Price Time Series



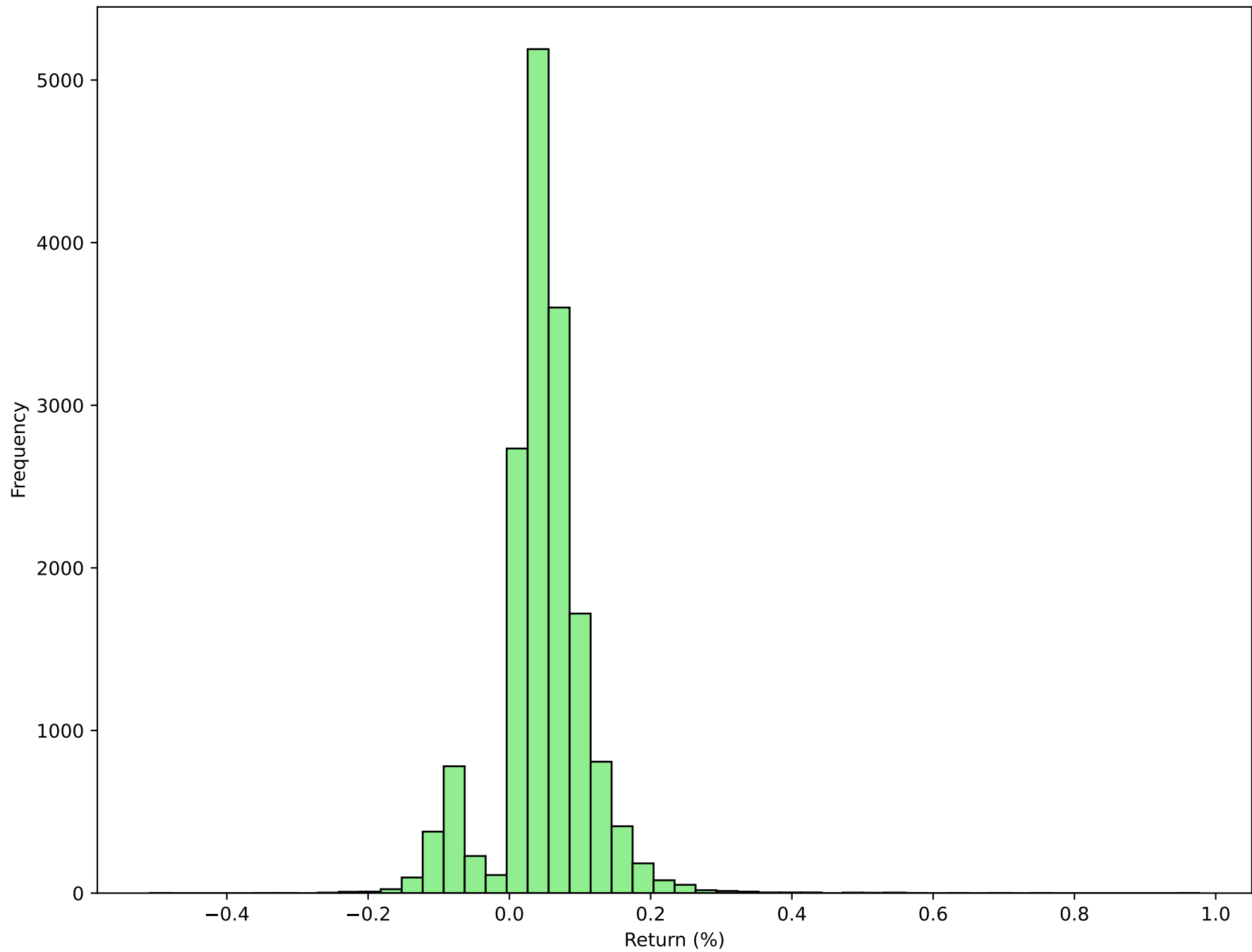
Cumulative Profit Curve



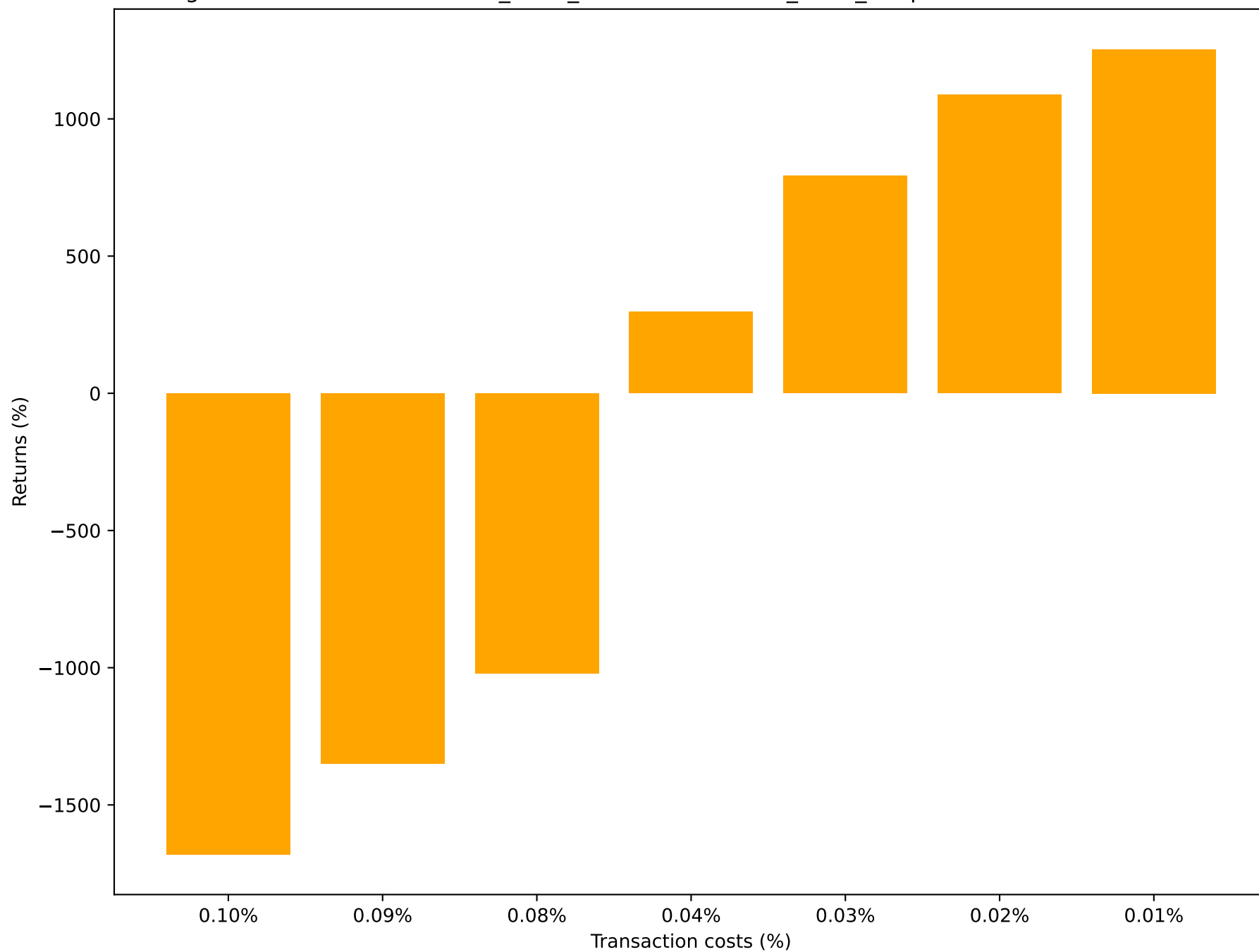
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for WBETH/USDT_2024_1m and ETH/USDT_2024_1m pair for different transaction costs



Percentage returns for WBETH/USDT_2024_1m and ETH/USDT_2024_1m pair for different thresholds

