

Pairs Trading Back Test Report

Pair: eth_mid_price vs wbeth_mid_price

Timeframe: June - December (1min Data)
Year: 2024

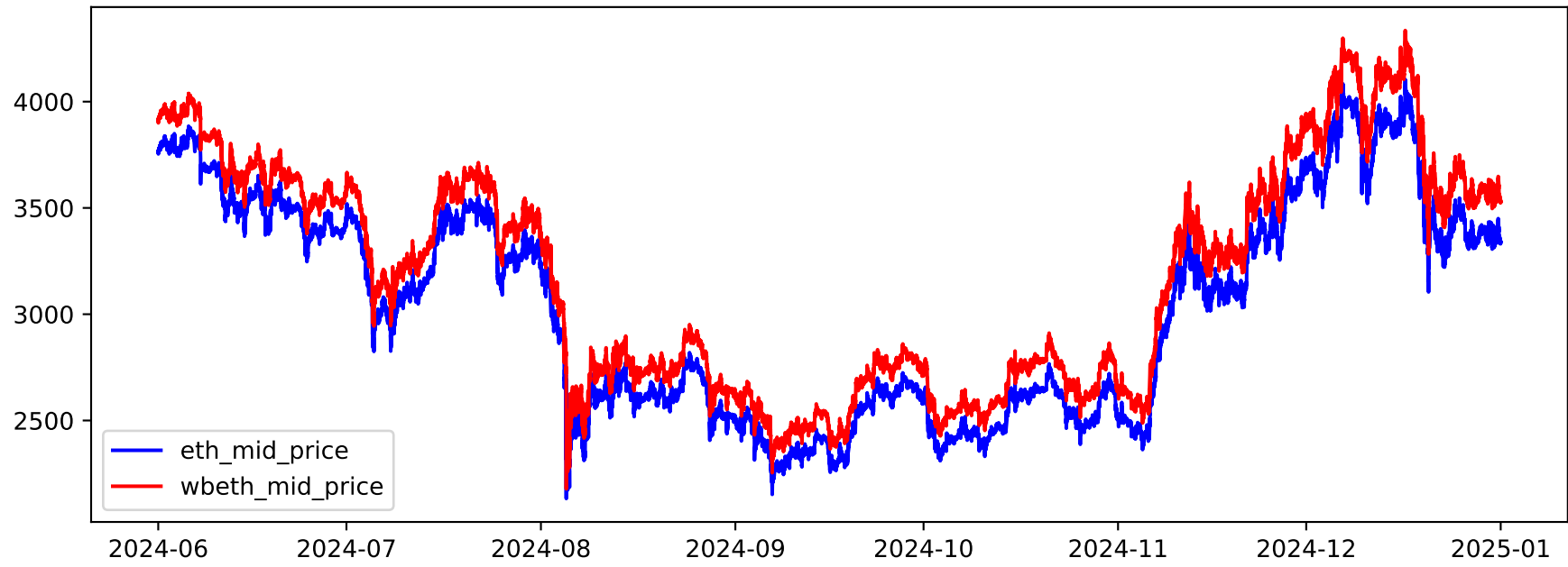
Back-Test Parameters

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

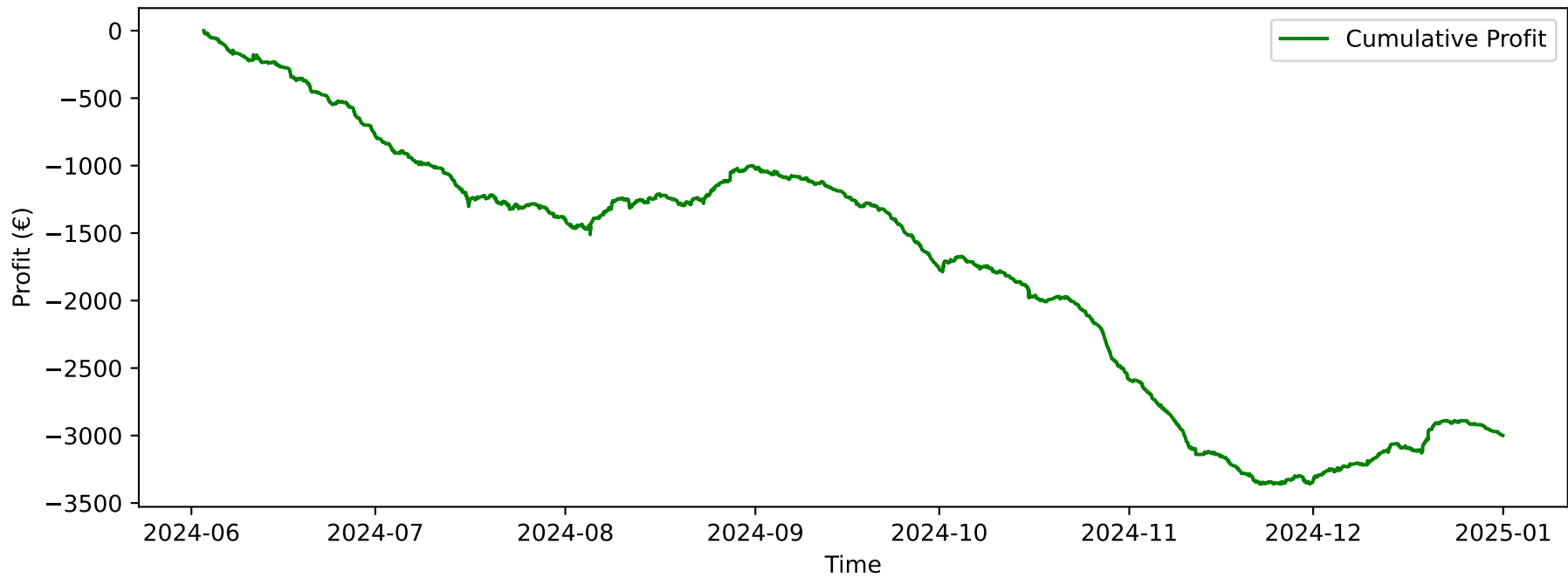
Summary Metrics

Total Trades	5673
Win Rate	0.88
Total Return (%)	-29.99
Max Drawdown	3359.55
Avg Abs % Reversion	0.18
Pass Fraction	0.96
Avg p-value	0.01
Correlation	0.99939

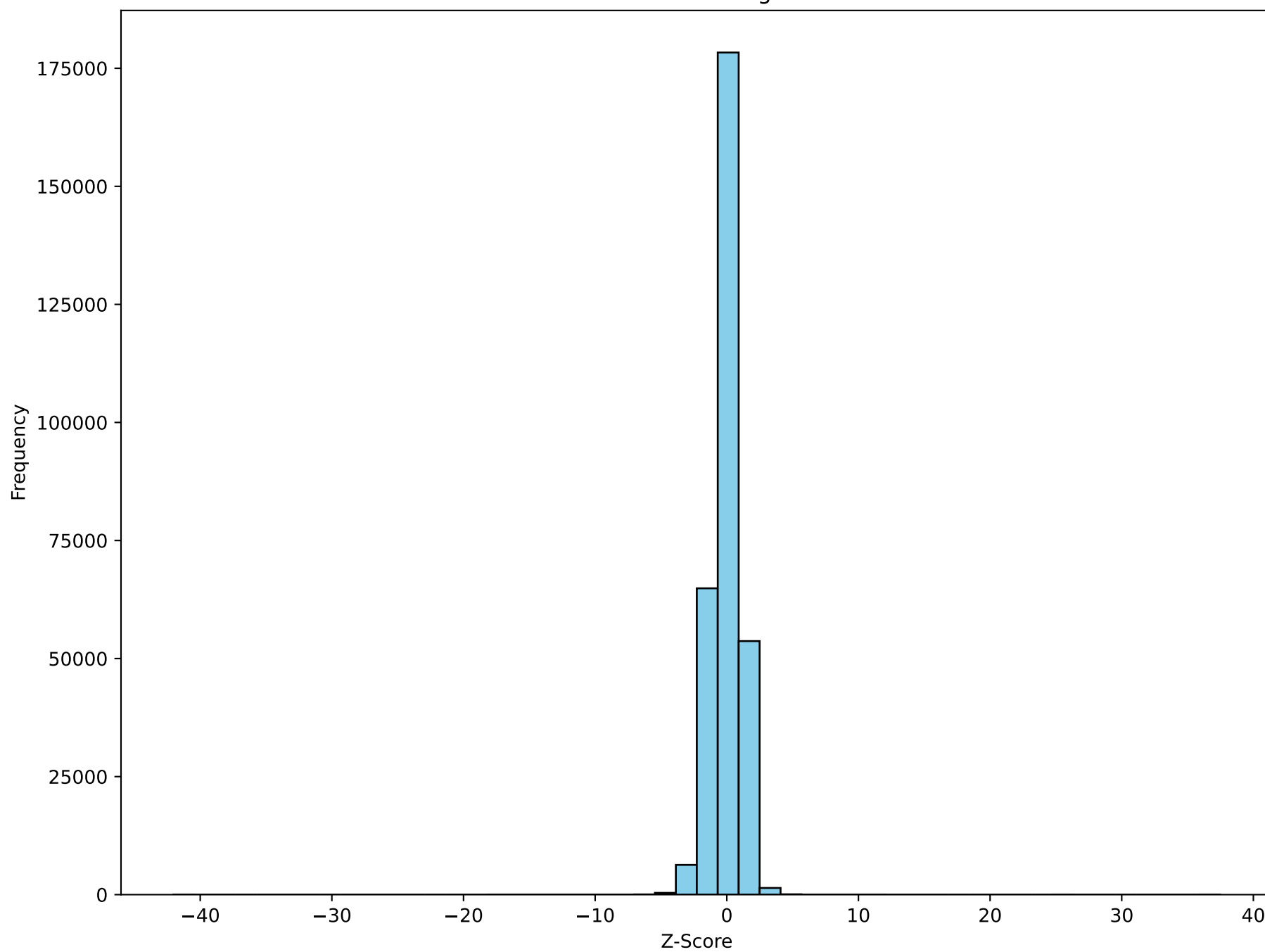
Underlying Price Time Series



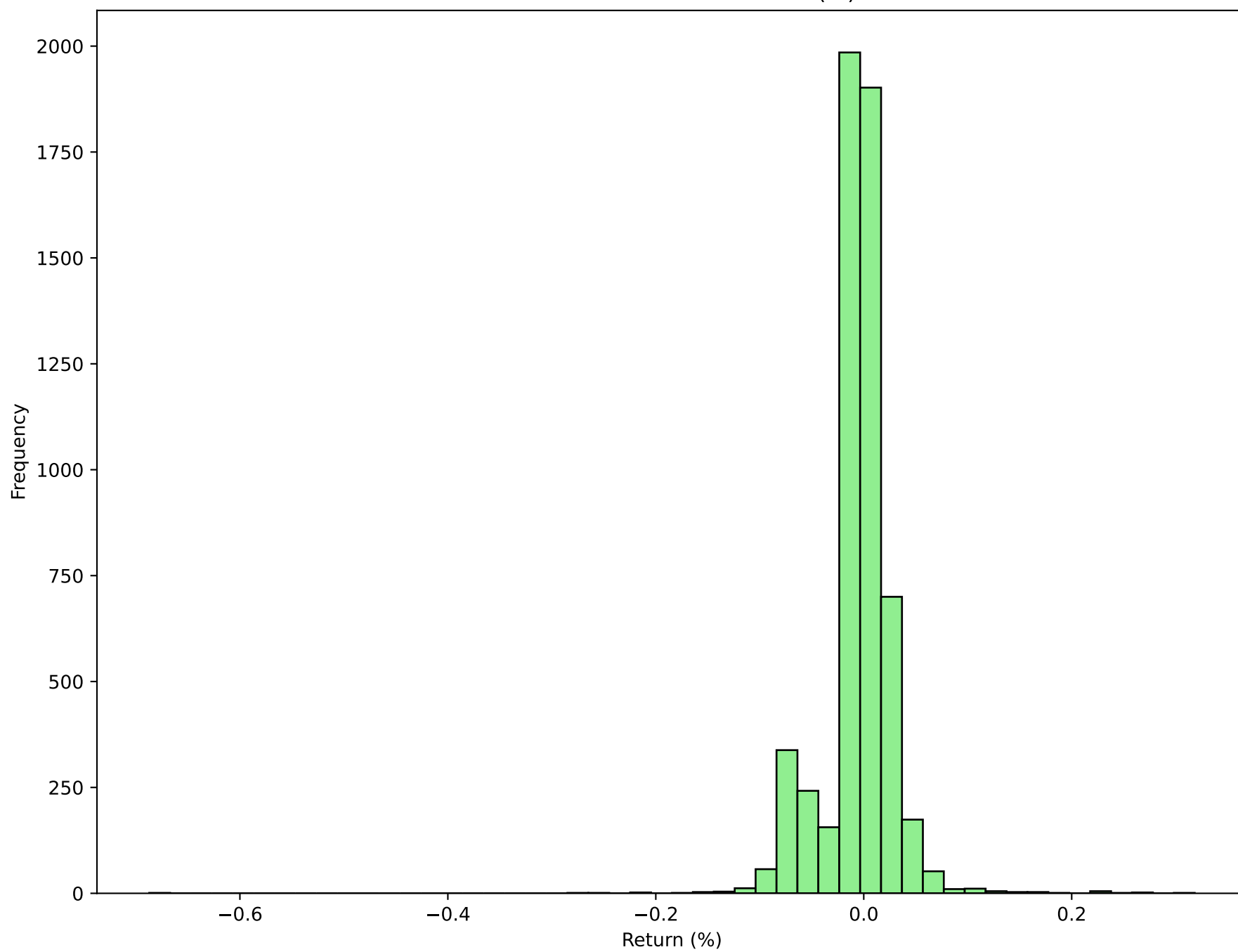
Cumulative Profit Curve



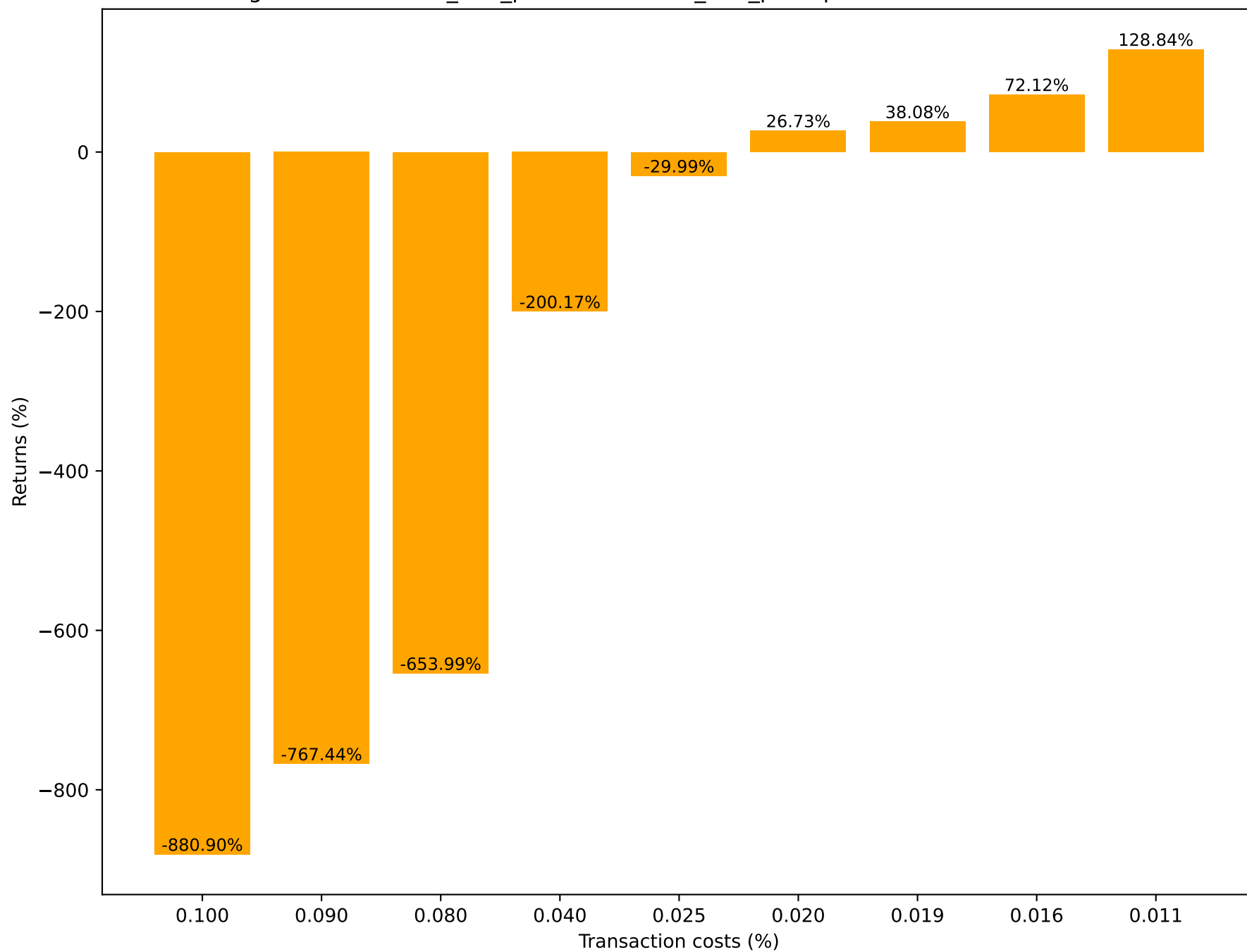
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for eth_mid_price and wbeth_mid_price pair for different transaction costs



Percentage returns for eth_mid_price and wbeth_mid_price pair for different thresholds

