

Pairs Trading Back Test Report

Pair: XRP/USDT_2024_1m vs ADA/USDT_2024_1m

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

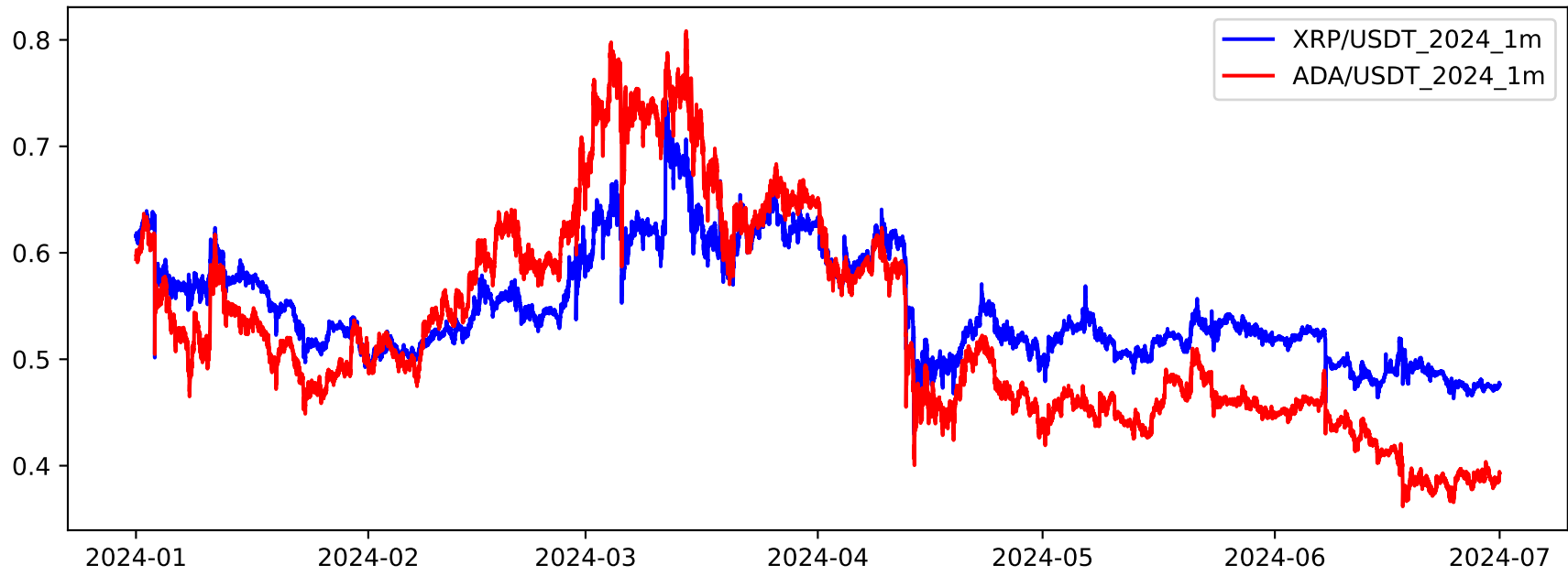
Back-Test Parameters

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

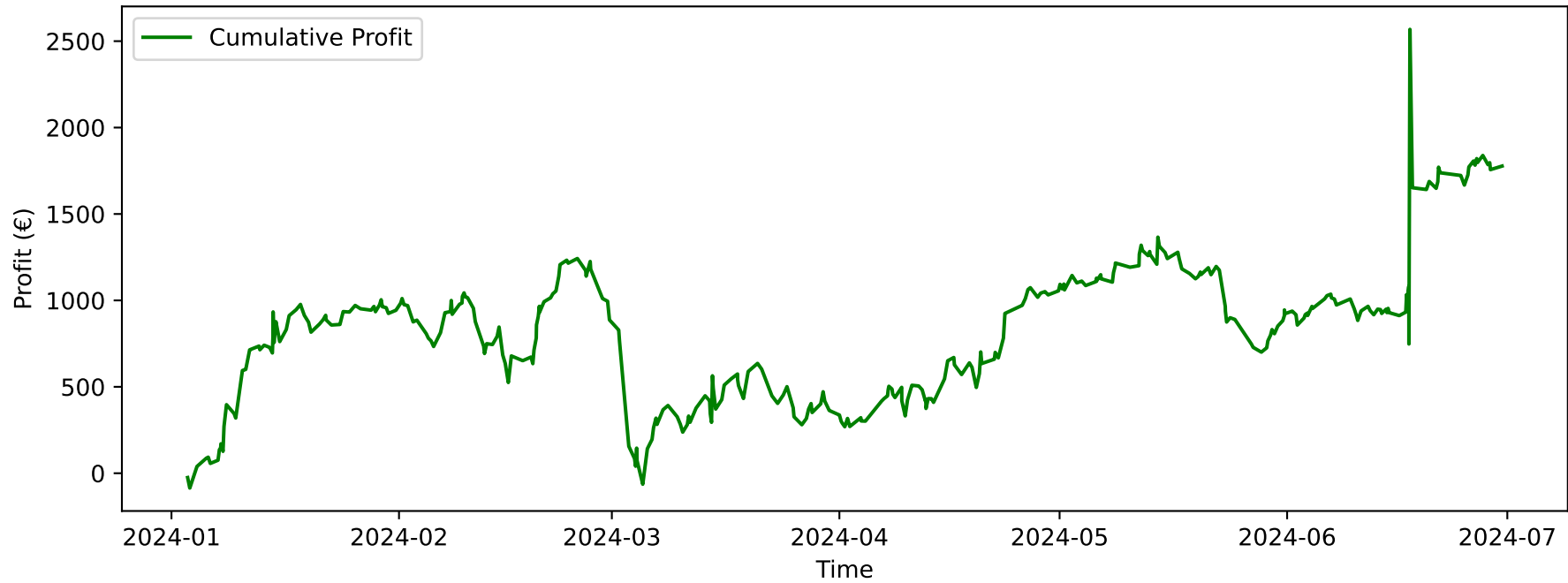
Summary Metrics

Total Trades	349
Win Rate	0.58
Total Return (%)	17.77
Max Drawdown	1306.18
Avg Abs % Reversion	0.89
Pass Fraction	0.16
Avg p-value	0.37
Correlation	0.91394

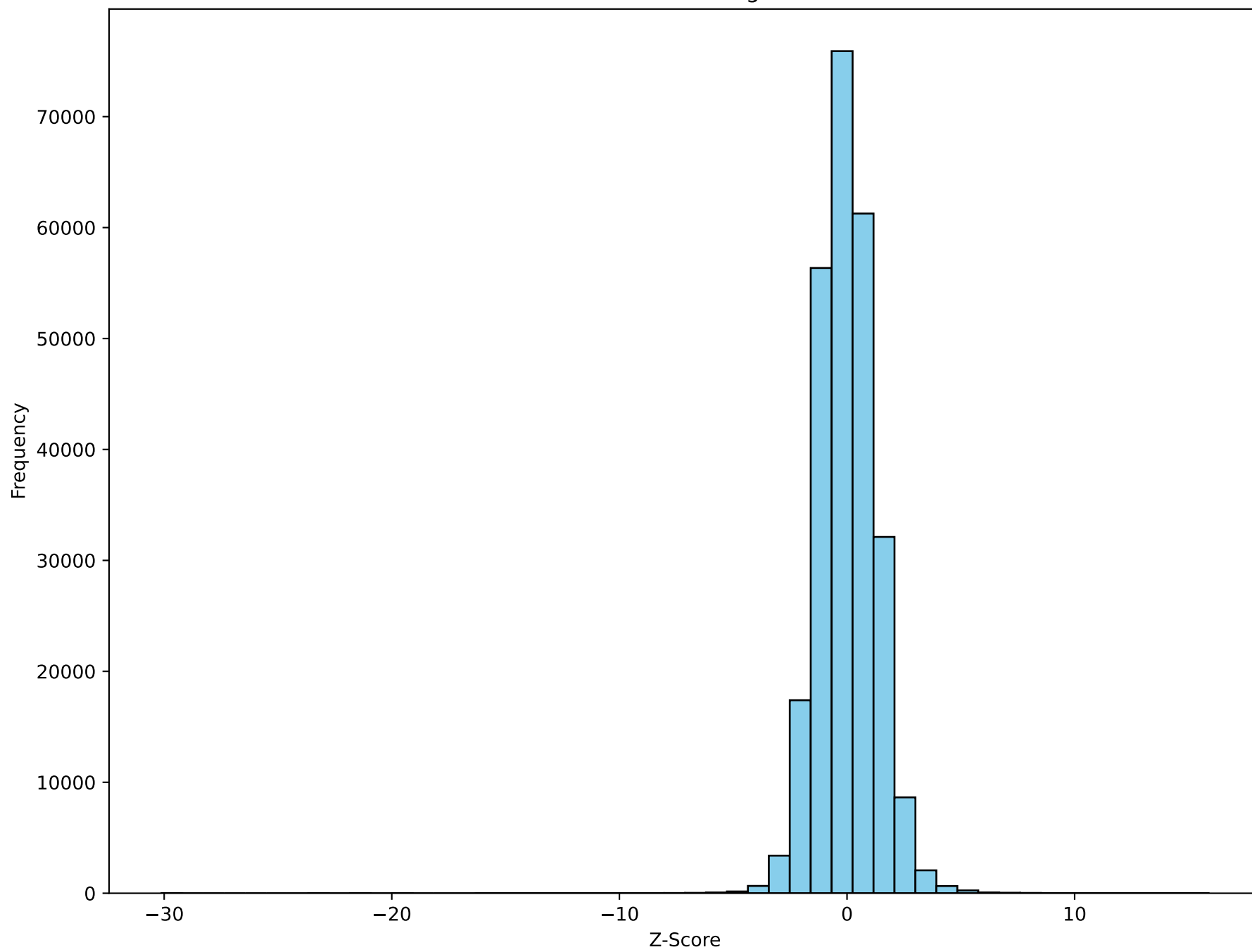
Underlying Price Time Series



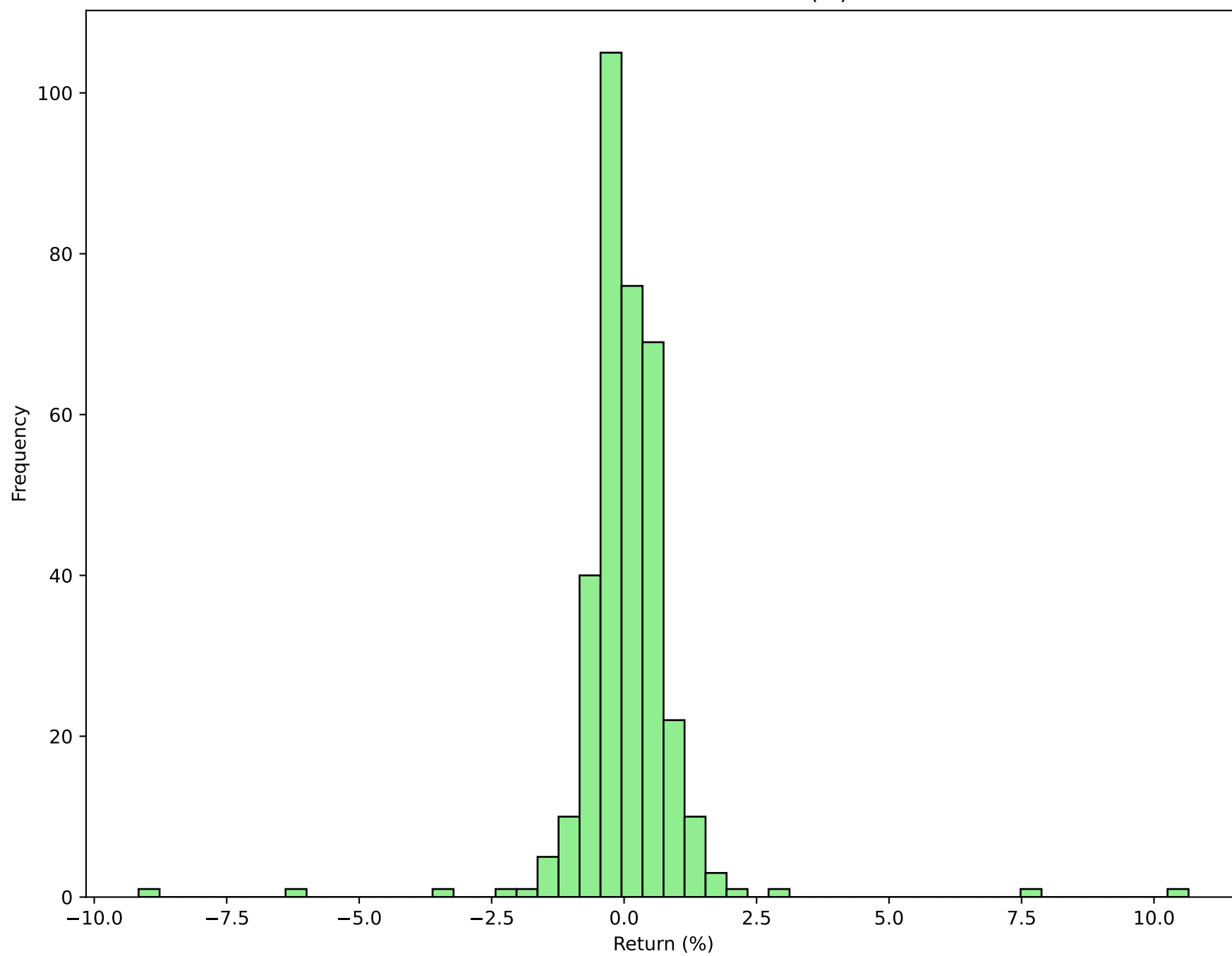
Cumulative Profit Curve



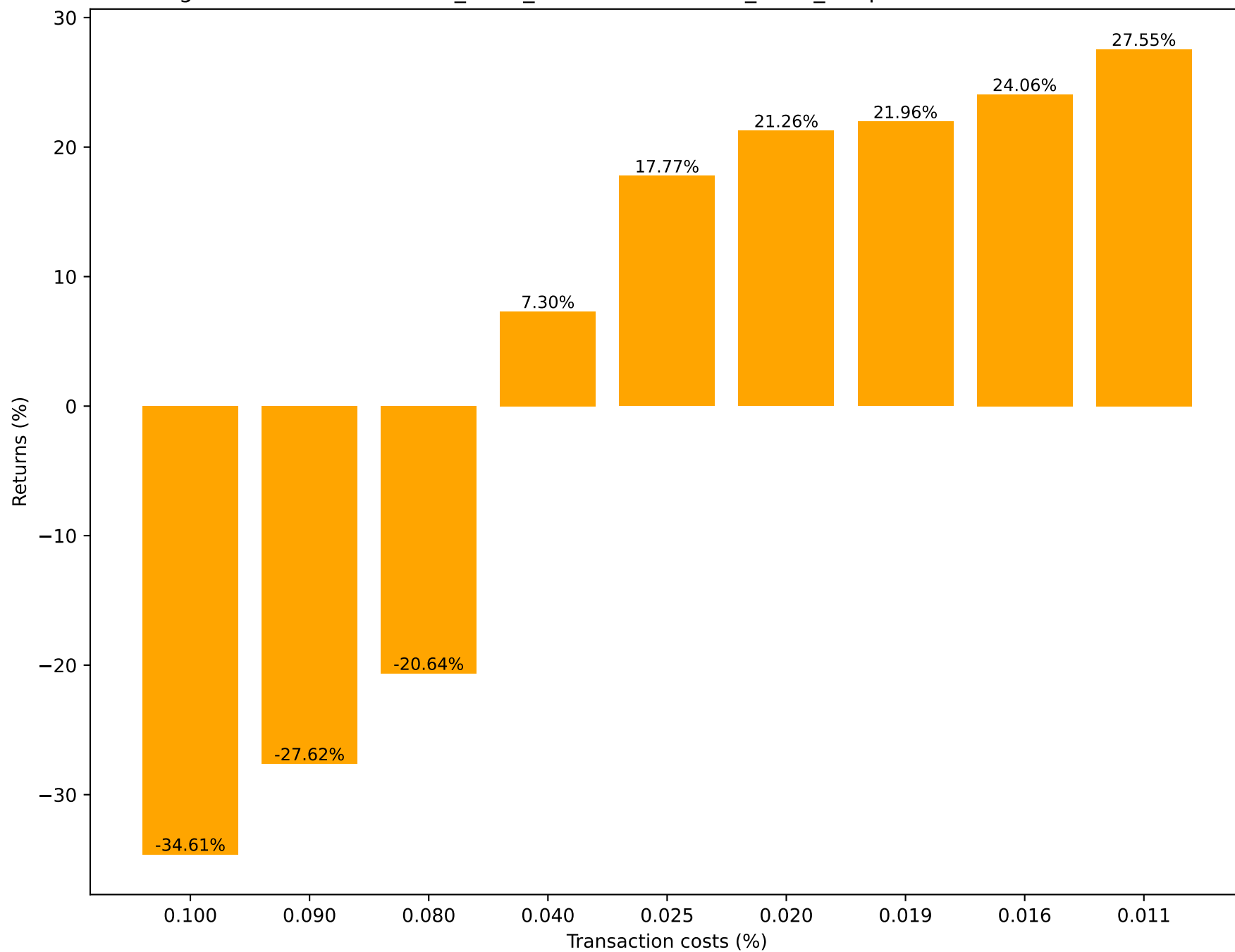
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for XRP/USDT_2024_1m and ADA/USDT_2024_1m pair for different transaction costs



Percentage returns for XRP/USDT_2024_1m and ADA/USDT_2024_1m pair for different thresholds

