

Pairs Trading Back Test Report

Pair: AXSUSDT_2024_5m vs MANAUSDT_2024_5m

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

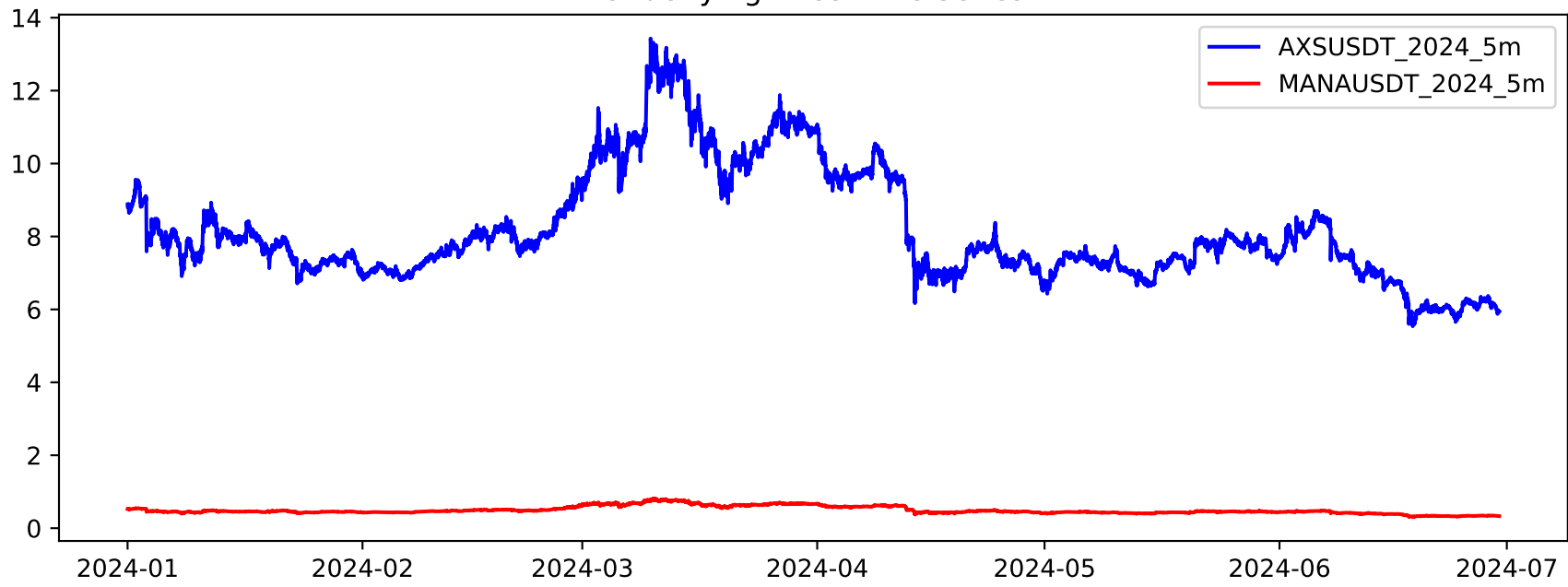
Back-Test Parameters

Window Size	288.0
Entry Threshold	3.0
Exit Threshold	0.0
Stop Loss Threshold	4.0
Initial Capital	10000.0
Transaction Cost (%)	0.025

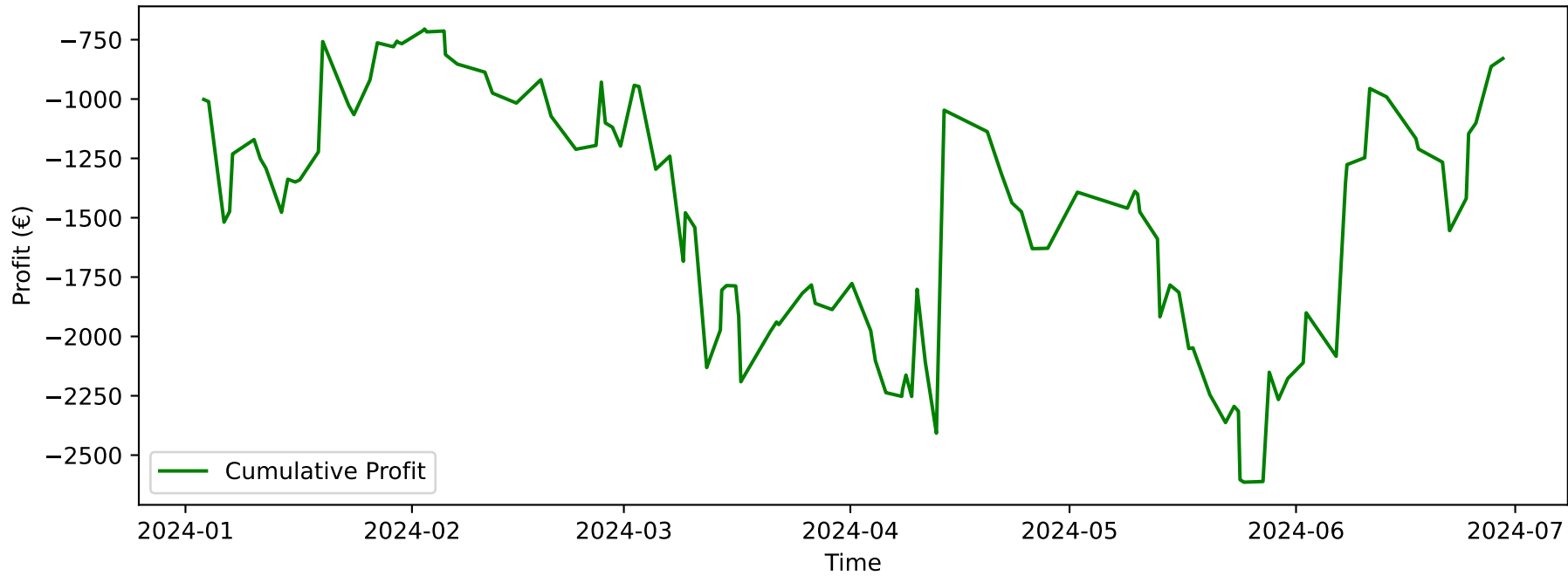
Summary Metrics

Total Trades	117
Win Rate	0.69
Total Return (%)	-8.29
Max Drawdown	1909.00
Avg Abs % Reversion	1.76
Pass Fraction	0.18
Avg p-value	0.39
Correlation	0.98293

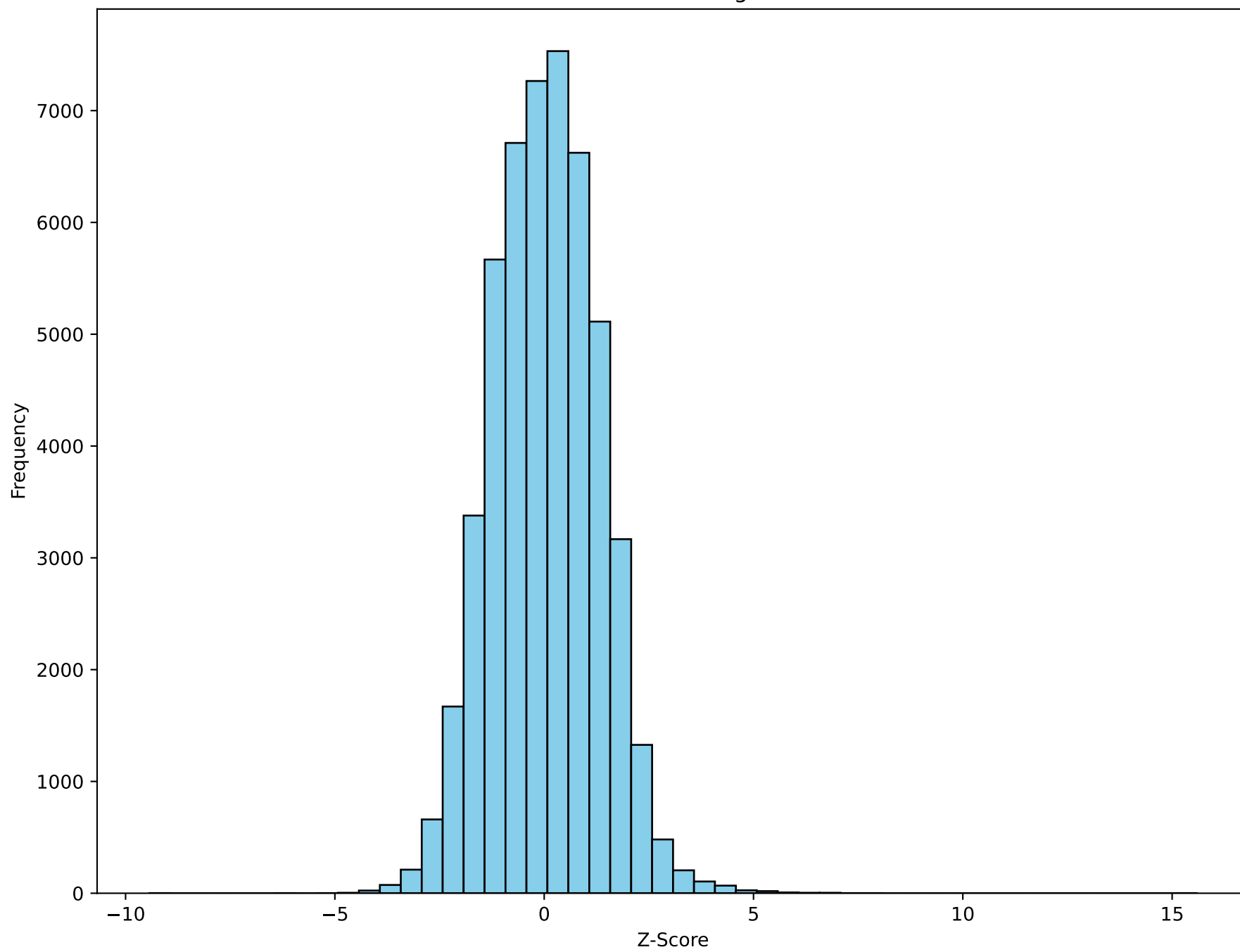
Underlying Price Time Series



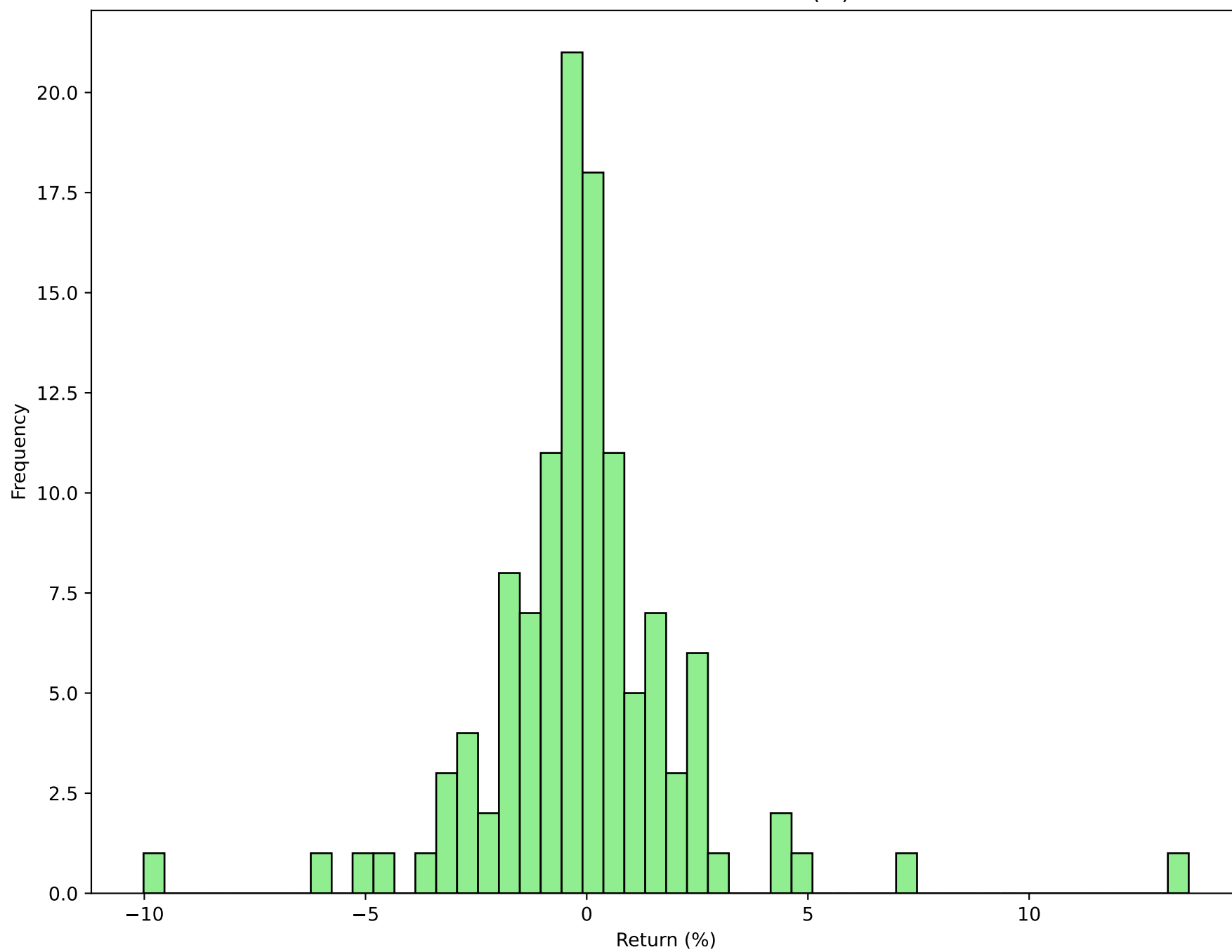
Cumulative Profit Curve



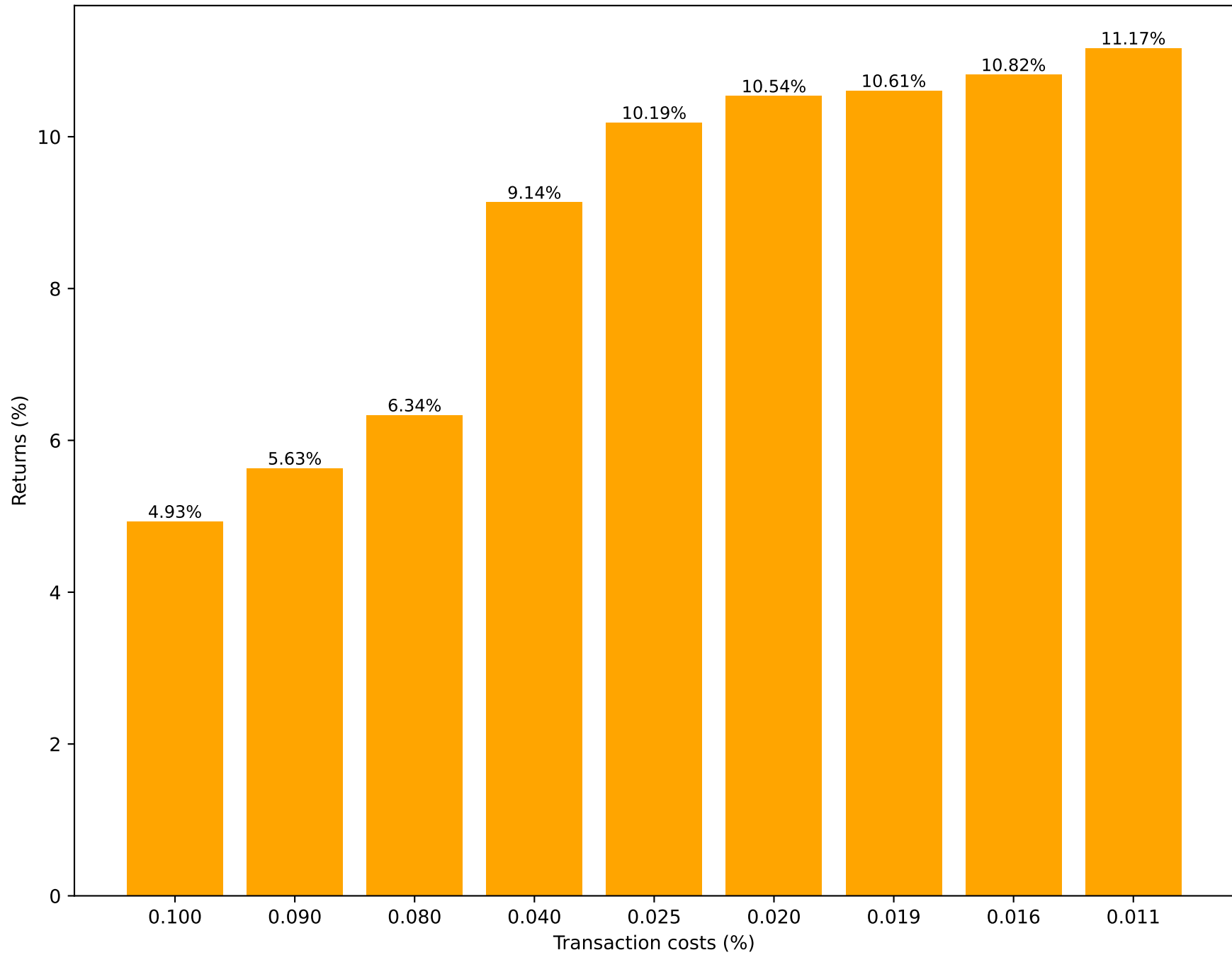
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for AXSUSDT_2024_5m and MANAUSDT_2024_5m pair for different transaction costs



Percentage returns for AXSUSDT_2024_5m and MANAUSDT_2024_5m pair for different thresholds

