

Pairs Trading Back Test Report

Pair: MANAUSDT_2024_5m vs SANDUSDT_2024_5m

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

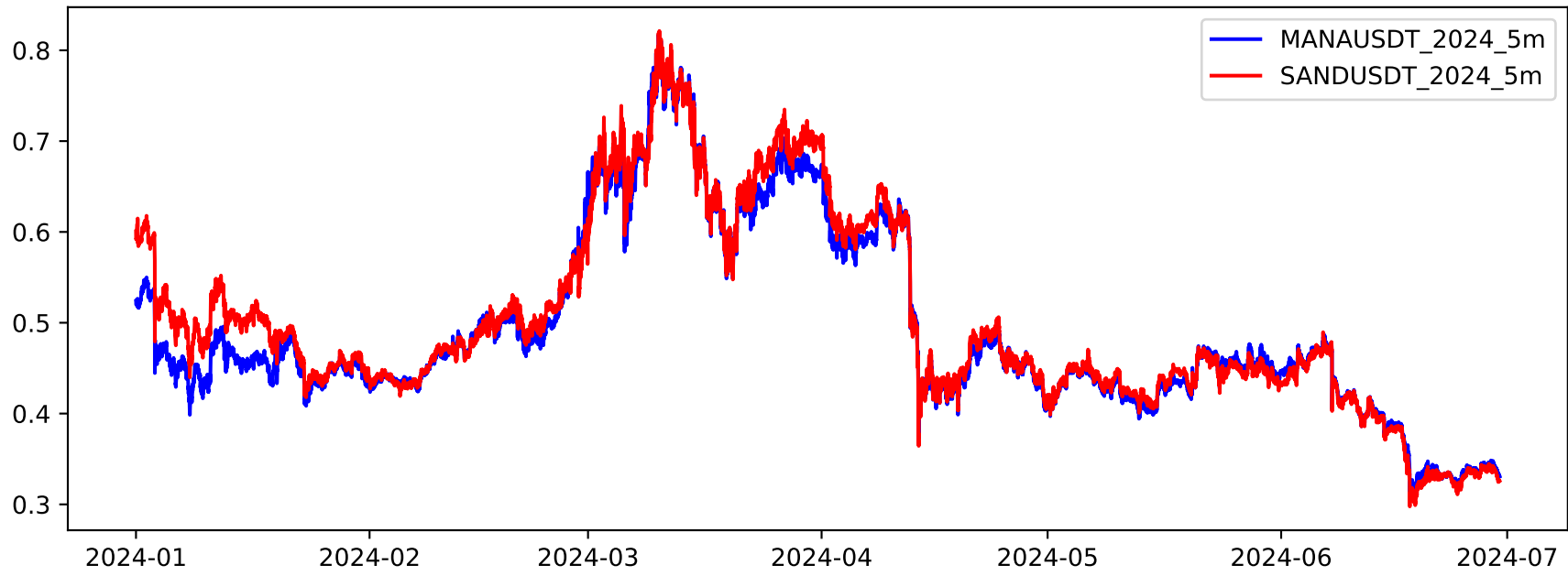
Back-Test Parameters

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

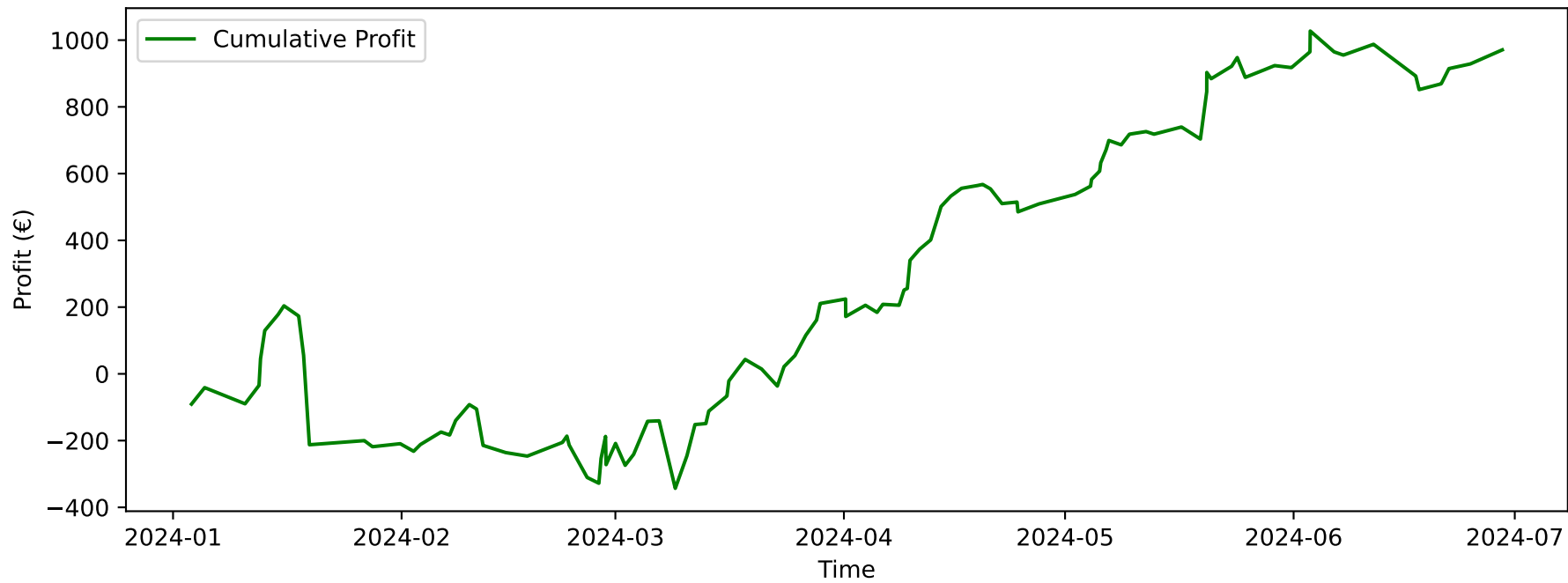
Summary Metrics

Total Trades	108
Win Rate	0.81
Total Return (%)	9.71
Max Drawdown	546.98
Avg Abs % Reversion	1.71
Pass Fraction	0.24
Avg p-value	0.35
Correlation	0.98706

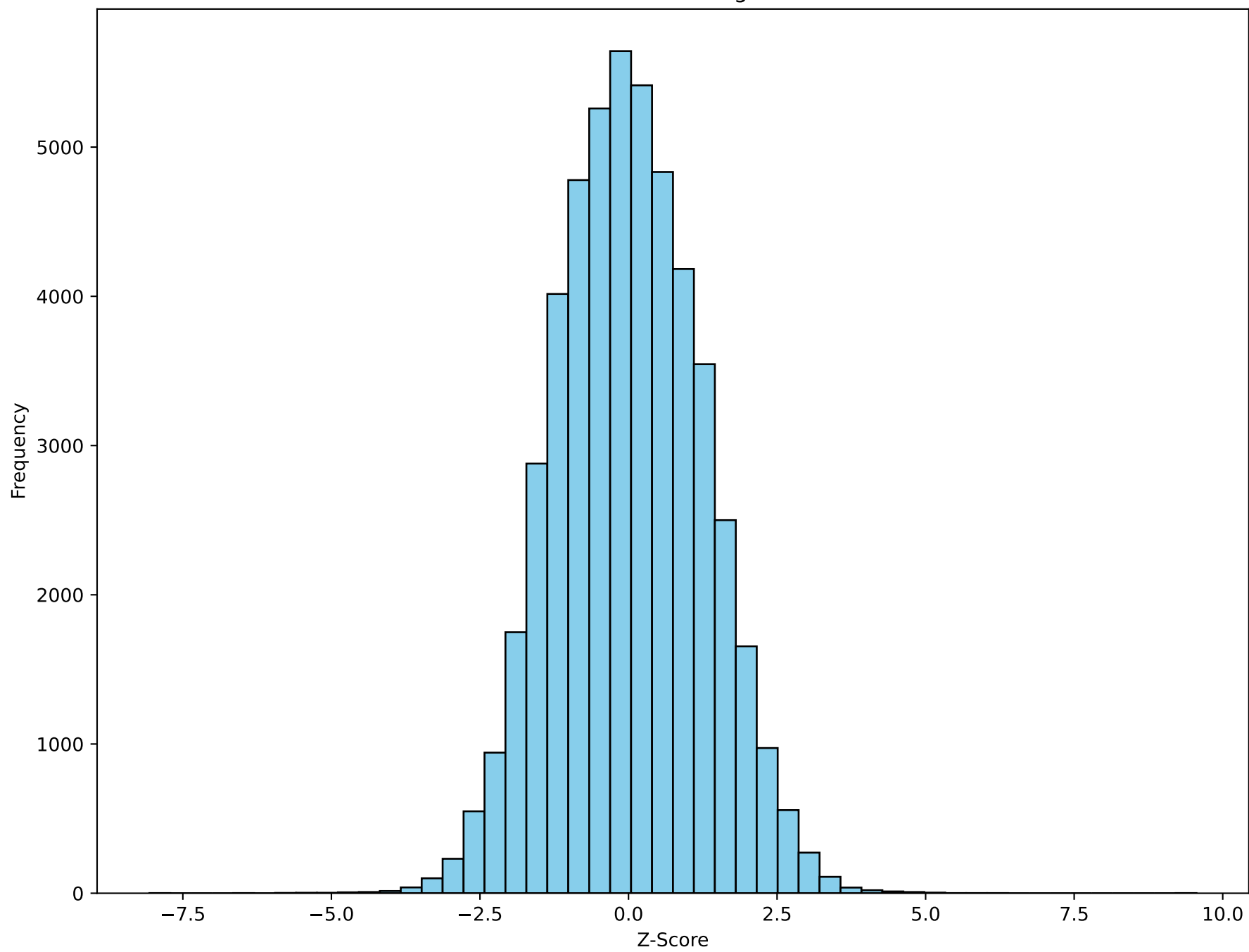
Underlying Price Time Series



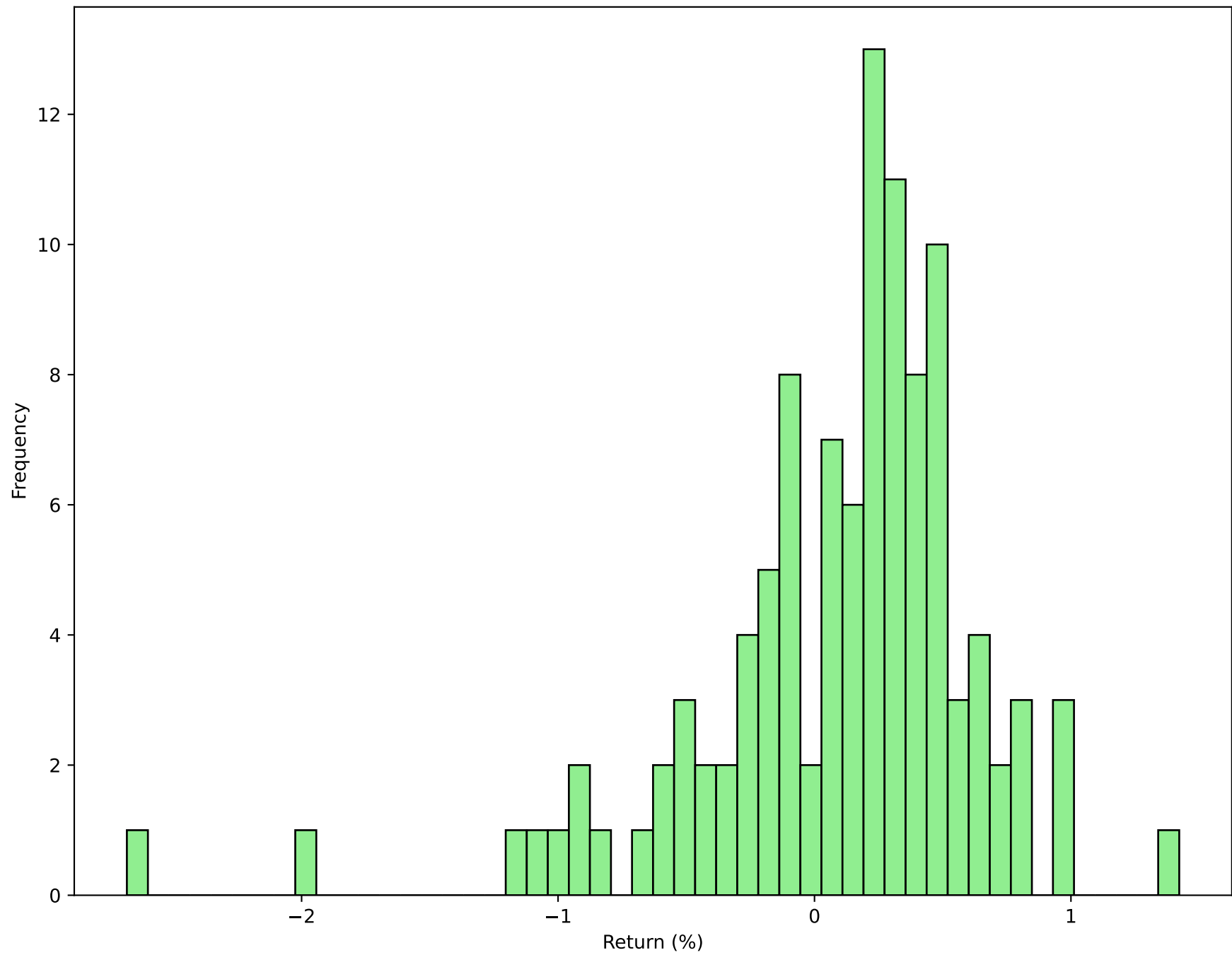
Cumulative Profit Curve



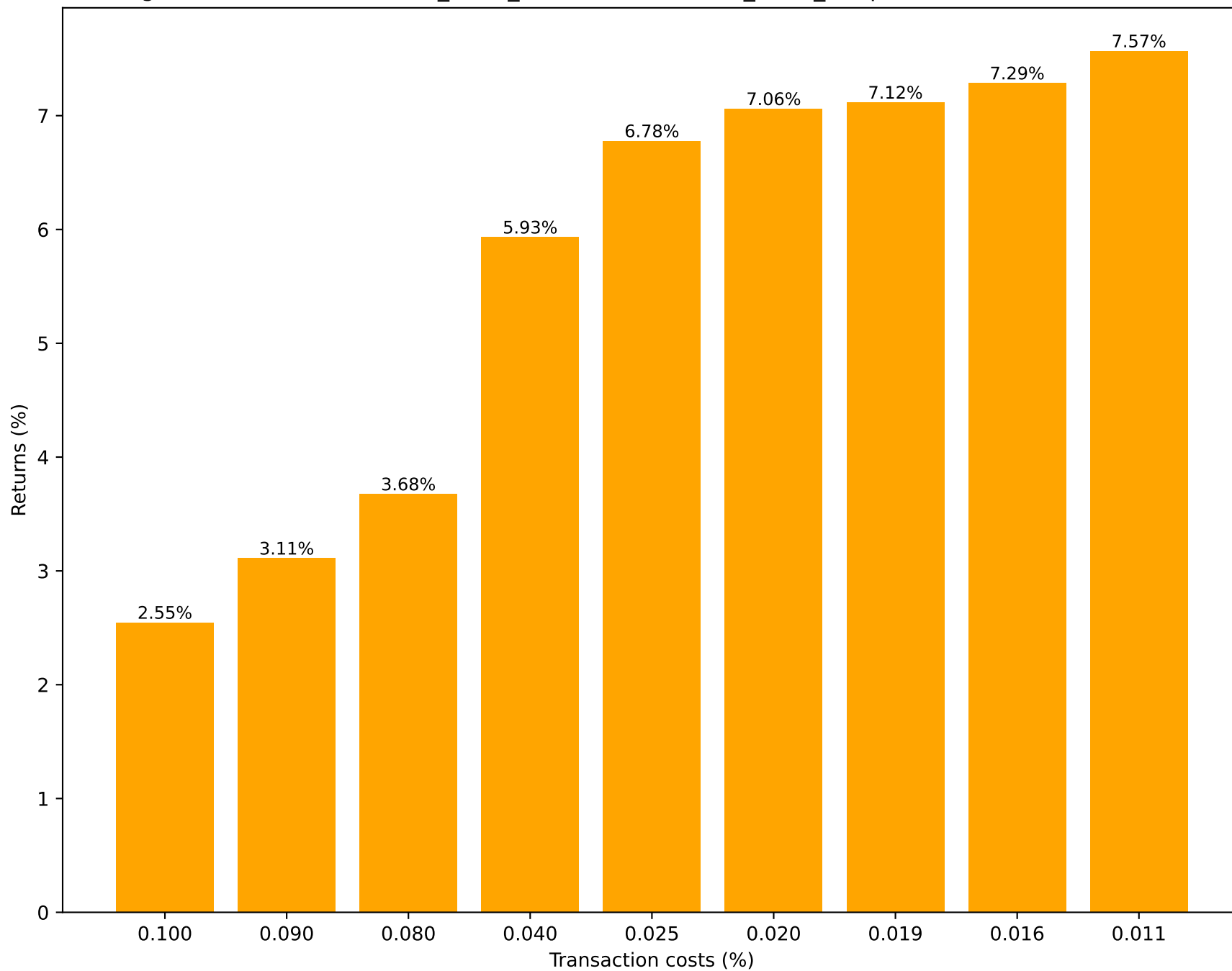
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for MANAUSDT_2024_5m and SANDUSDT_2024_5m pair for different transaction costs



Percentage returns for MANAUSDT_2024_5m and SANDUSDT_2024_5m pair for different thresholds

