

Pairs Trading Back Test Report

Pair: XRPUSDT_2024_5m vs ADAUSDT_2024_5m

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

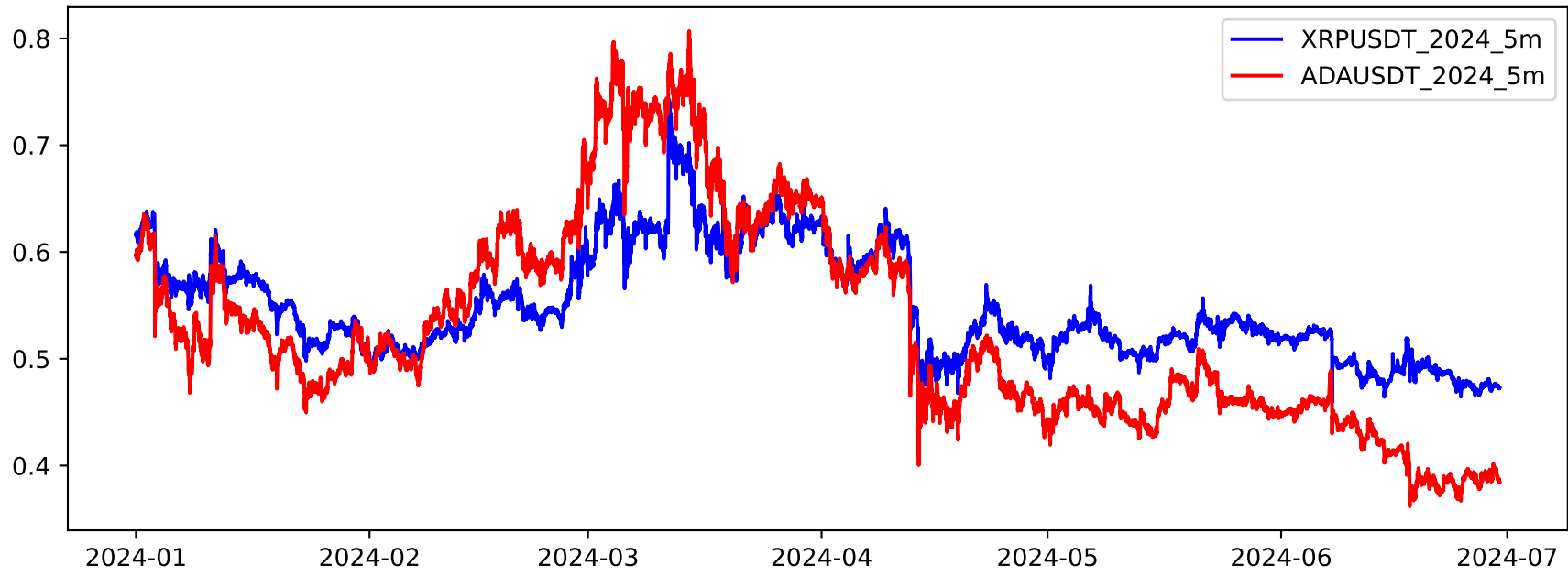
Back-Test Parameters

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

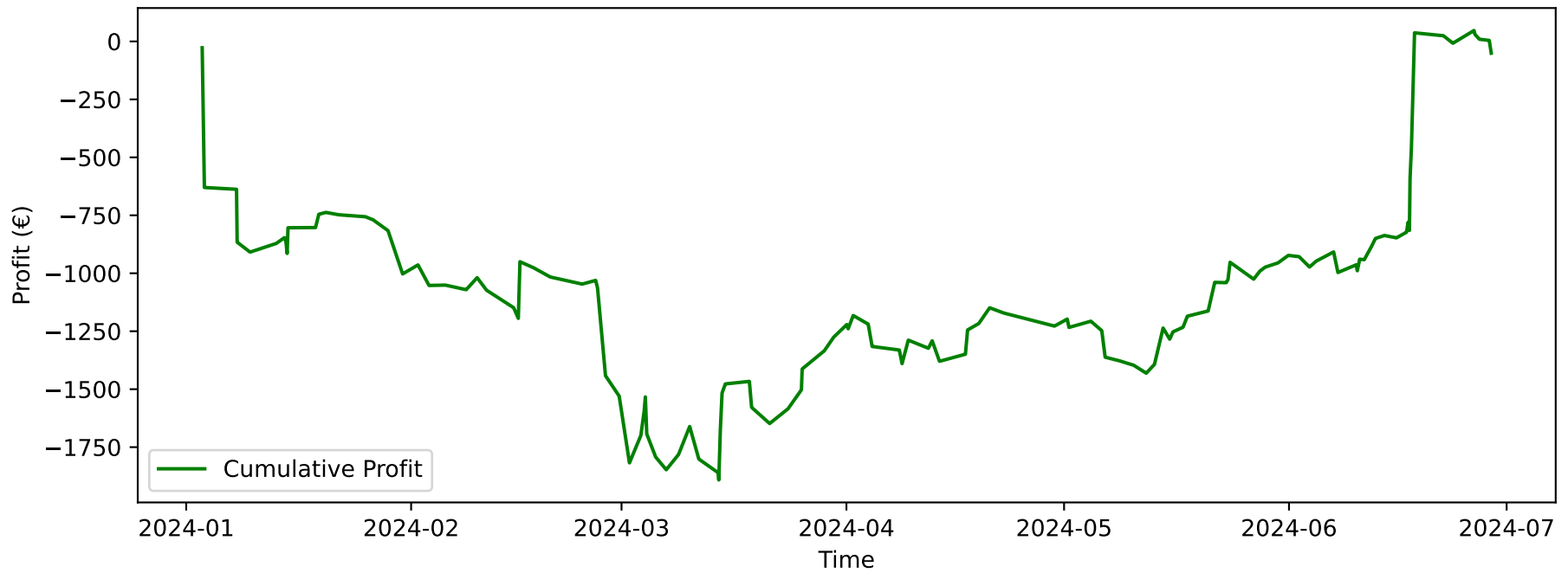
Summary Metrics

Total Trades	124
Win Rate	0.58
Total Return (%)	-0.51
Max Drawdown	1864.16
Avg Abs % Reversion	1.22
Pass Fraction	0.15
Avg p-value	0.38
Correlation	0.91417

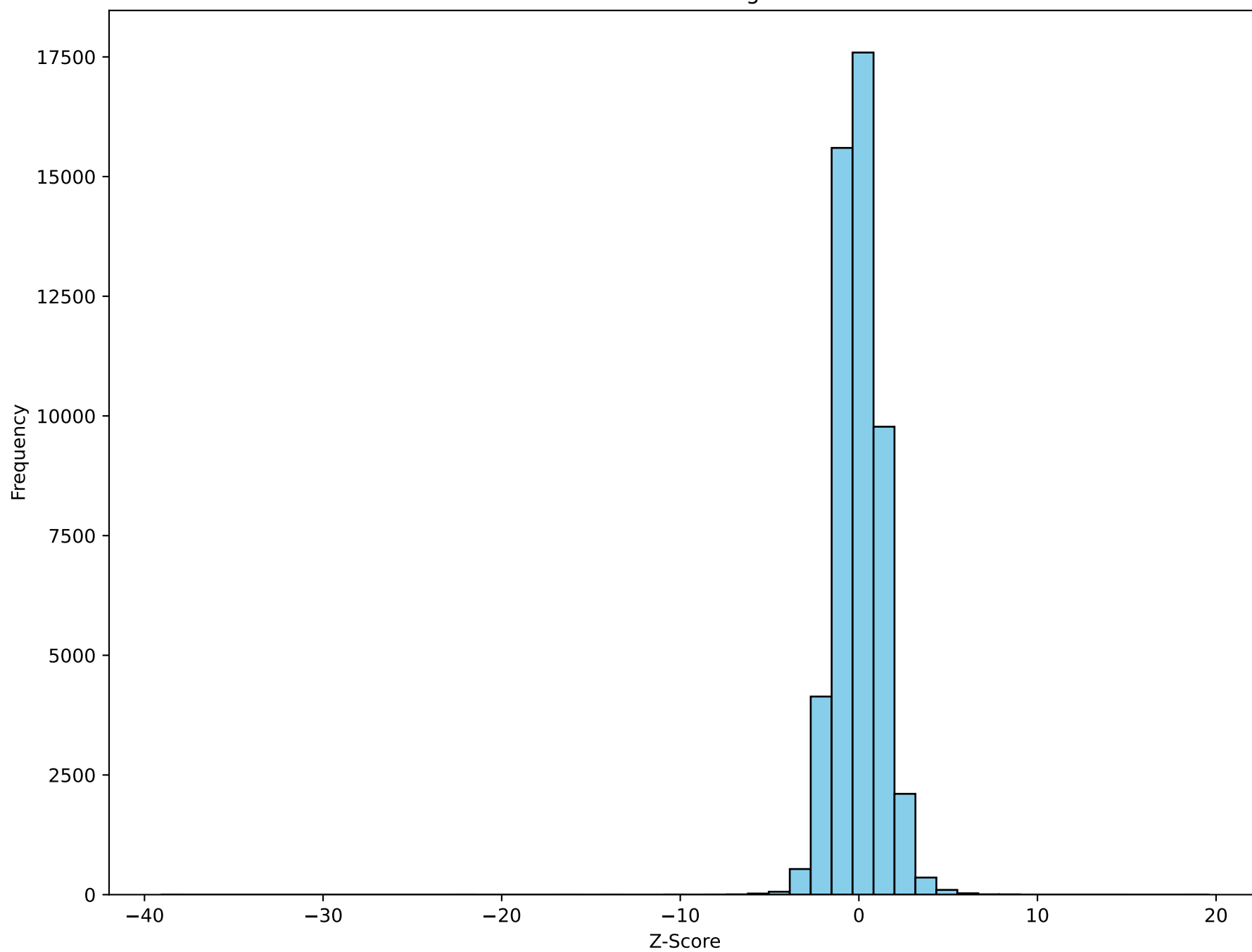
Underlying Price Time Series



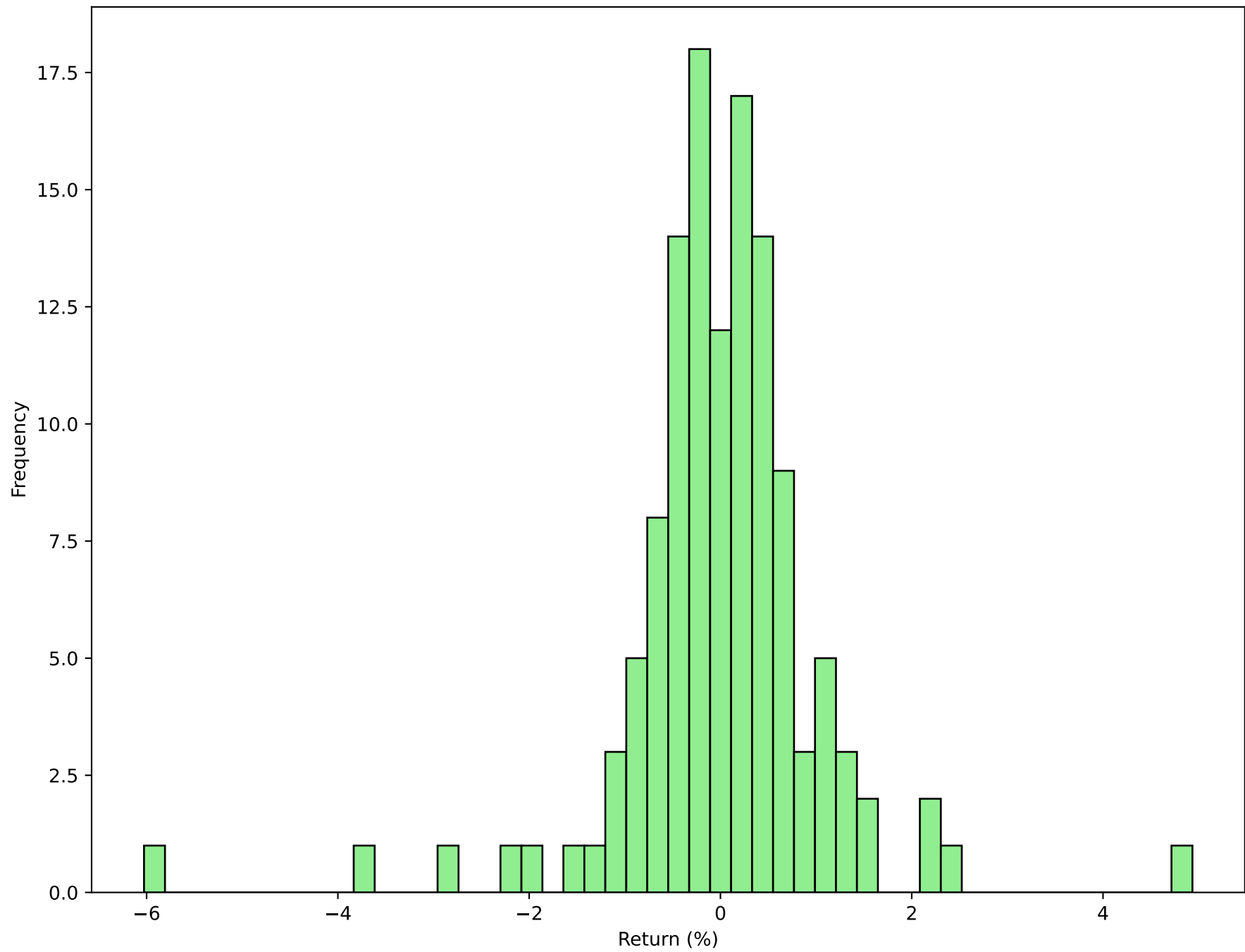
Cumulative Profit Curve



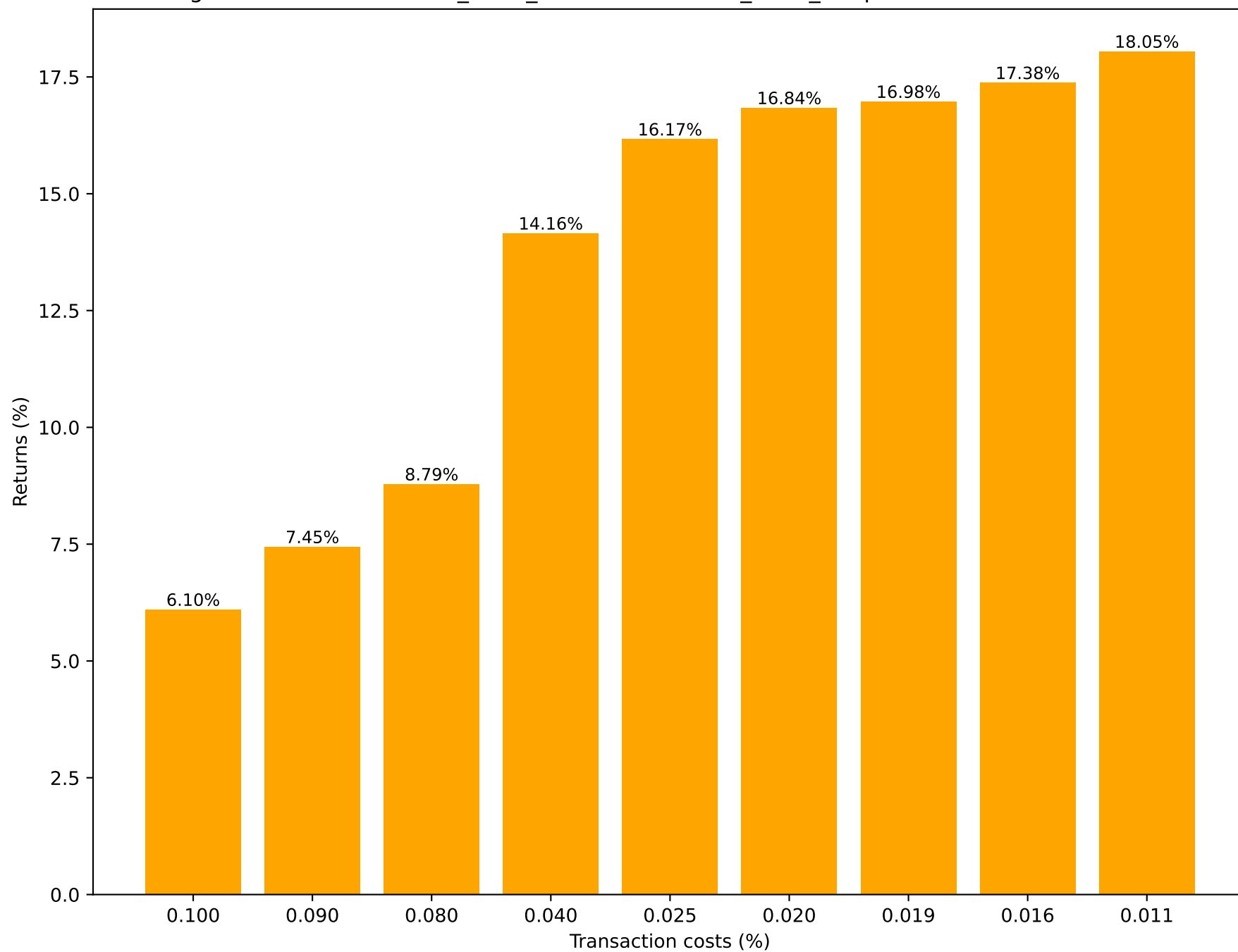
Distribution of Rolling Z-Score



Distribution of Trade Returns (%)



Percentage returns for XRPUSDT_2024_5m and ADAUSDT_2024_5m pair for different transaction costs



Percentage returns for XRPUSDT_2024_5m and ADAUSDT_2024_5m pair for different thresholds

