

Backtesting Results of Pair Trading Strategy

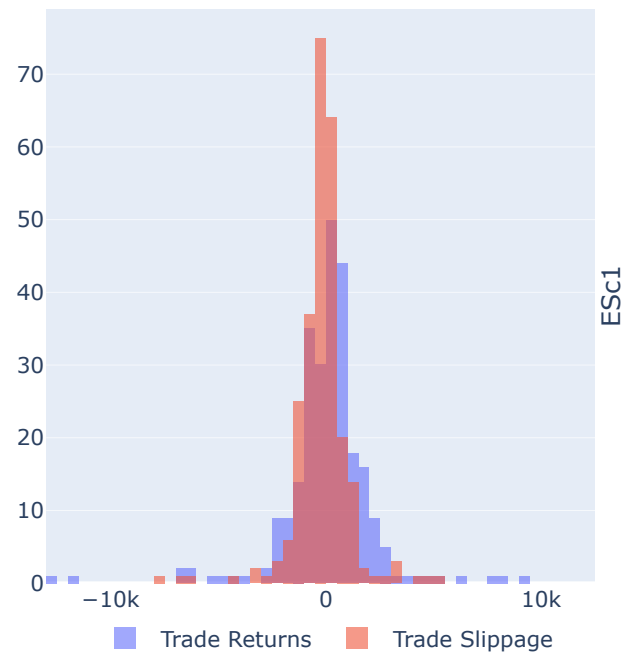
Backtest Statistics

Total Return: 0.2235 %
Yearly Return: 2.7253 %
Yearly Vol: 1.3941 %
Yearly Sharpe: 1.9548
Max Drawdown:
31341.65 \$
Number of Trades: 261
Hit Ratio: 58.24%
Mean Trade PNL: 1.3e+02 \$
Mean Slippage: -169.97 \$

Marked-To-Market Cumulative PNL



Distribution of PNL and Slippage by tr



Positions Evolution

