

Summary Report (Utilities 1Y)

27/10/2022

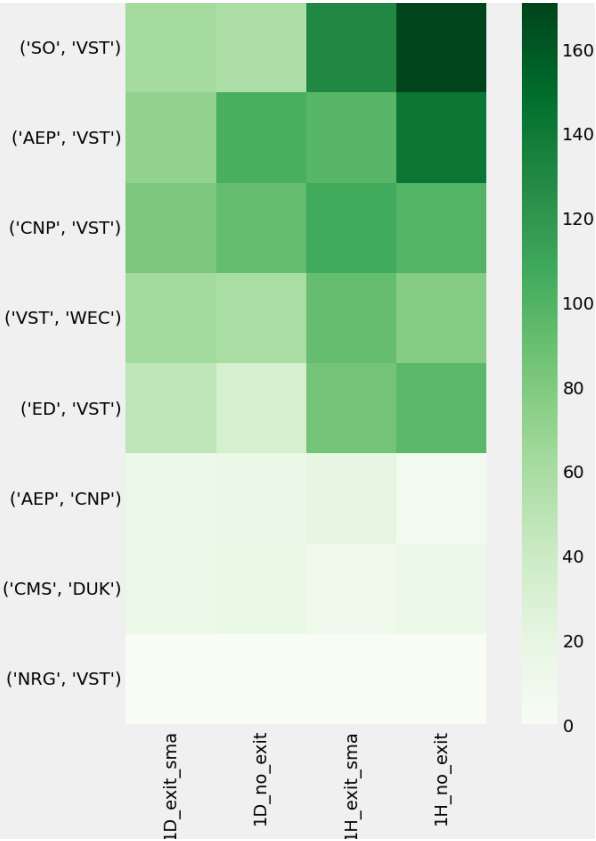
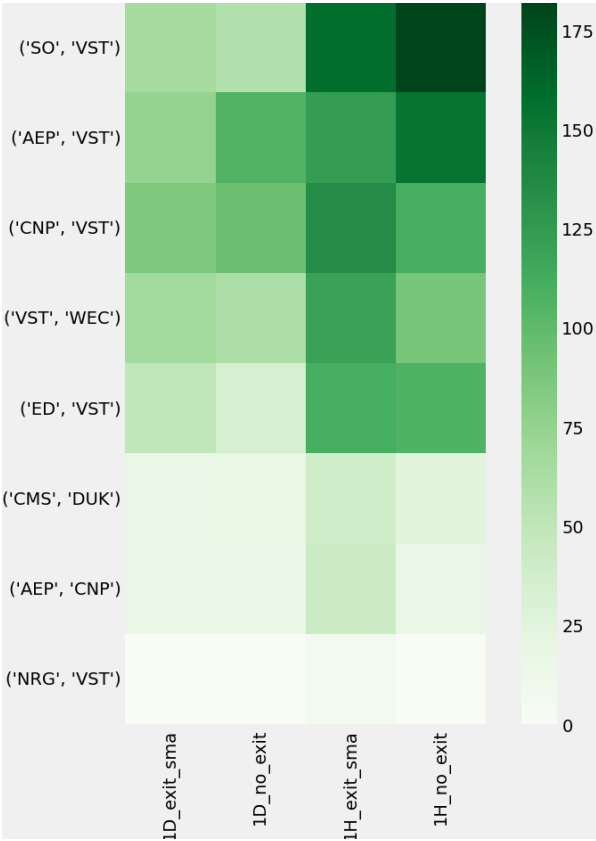
Selected Pairs:

| DUK=1.6*CMS | VST=0.78*CNP | WEC=4.17*VST | VST=0.59*NRG | VST=0.32*SO | VST=0.25*AEP | VST=0.25*ED | CNP=0.31*AEP |

Average Returns: 1D_exit_sma : 40.5% 1D_no_exit : 43.5% 1H_exit_sma : 65.38% 1H_no_exit : 65.38%

	2DEV Return%			
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('SO', 'VST')	65	58	158	182
('AEP', 'VST')	75	106	123	154
('CNP', 'VST')	85	94	135	111
('VST', 'WEC')	67	61	120	89
('ED', 'VST')	50	34	111	107
('CMS', 'DUK')	17	18	39	25
('AEP', 'CNP')	17	16	42	17
('NRG', 'VST')	-25	-28	6	-73

	2DEV Return% (costs inc.)			
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('SO', 'VST')	62	57	130	171
('AEP', 'VST')	71	104	97	142
('CNP', 'VST')	81	92	107	99
('VST', 'WEC')	63	59	91	77
('ED', 'VST')	48	33	86	96
('AEP', 'CNP')	14	15	19	7
('CMS', 'DUK')	13	17	10	13
('NRG', 'VST')	-28	-29	-17	-82



Detailed Tables:

1.0 DEV

	1H_no_exit	1D_no_exit	1D_exit_sma	1H_exit_sma	mean
pair					
('SO', 'VST')	143.0	129.0	111.0	104.0	121.8
('ED', 'VST')	108.0	183.0	141.0	46.0	119.5
('VST', 'WEC')	180.0	159.0	91.0	31.0	115.2
('AEP', 'VST')	148.0	116.0	77.0	58.0	99.8
('CNP', 'VST')	158.0	83.0	73.0	2.0	79.0
('AEP', 'CNP')	48.0	21.0	10.0	32.0	27.8
('CMS', 'DUK')	73.0	6.0	16.0	13.0	27.0
('NRG', 'VST')	-10.0	-20.0	-61.0	24.0	-16.8
avg	106.0	84.6	57.2	38.8	71.7

2.0 DEV

	1H_exit_sma	1H_no_exit	1D_no_exit	1D_exit_sma	mean
pair					
('SO', 'VST')	130.0	171.0	57.0	62.0	105.0
('AEP', 'VST')	97.0	142.0	104.0	71.0	103.5
('CNP', 'VST')	107.0	99.0	92.0	81.0	94.8
('VST', 'WEC')	91.0	77.0	59.0	63.0	72.5
('ED', 'VST')	86.0	96.0	33.0	48.0	65.8
('AEP', 'CNP')	19.0	7.0	15.0	14.0	13.8
('CMS', 'DUK')	10.0	13.0	17.0	13.0	13.2
('NRG', 'VST')	-17.0	-82.0	-29.0	-28.0	-39.0
avg	65.4	65.4	43.5	40.5	53.7

3.0 DEV

	1H_exit_sma	1H_no_exit	1D_exit_sma	1D_no_exit	mean
pair					
('SO', 'VST')	65.0	50.0	11.0	6.0	33.0
('AEP', 'VST')	54.0	63.0	10.0	3.0	32.5
('VST', 'WEC')	62.0	47.0	3.0	-6.0	26.5
('ED', 'VST')	48.0	17.0	8.0	9.0	20.5
('CNP', 'VST')	49.0	-5.0	8.0	2.0	13.5
('AEP', 'CNP')	17.0	20.0	0.0	0.0	9.2
('NRG', 'VST')	32.0	-44.0	13.0	33.0	8.5
('CMS', 'DUK')	7.0	8.0	0.0	0.0	3.8
avg	41.8	19.5	6.6	5.9	18.4

1.5 DEV

	1H_no_exit	1D_no_exit	1H_exit_sma	1D_exit_sma	mean
pair					
('SO', 'VST')	214.0	150.0	105.0	111.0	145.0
('AEP', 'VST')	176.0	141.0	140.0	111.0	142.0
('ED', 'VST')	133.0	164.0	119.0	125.0	135.2
('VST', 'WEC')	101.0	93.0	107.0	52.0	88.2
('CNP', 'VST')	67.0	71.0	47.0	83.0	67.0
('CMS', 'DUK')	41.0	24.0	25.0	23.0	28.2
('AEP', 'CNP')	21.0	37.0	33.0	17.0	27.0
('NRG', 'VST')	-53.0	-45.0	-21.0	-55.0	-43.5
avg	87.5	79.4	69.4	58.4	73.6

2.5 DEV

	1H_no_exit	1H_exit_sma	1D_no_exit	1D_exit_sma	mean
pair					
('SO', 'VST')	132.0	115.0	6.0	11.0	66.0
('CNP', 'VST')	117.0	73.0	2.0	8.0	50.0
('ED', 'VST')	108.0	82.0	0.0	0.0	47.5
('AEP', 'VST')	102.0	74.0	2.0	2.0	45.0
('VST', 'WEC')	62.0	69.0	-6.0	11.0	34.0
('CMS', 'DUK')	30.0	8.0	0.0	1.0	9.8
('AEP', 'CNP')	-15.0	11.0	27.0	12.0	8.8
('NRG', 'VST')	-71.0	12.0	32.0	13.0	-3.5
avg	58.1	55.5	7.9	7.2	32.2