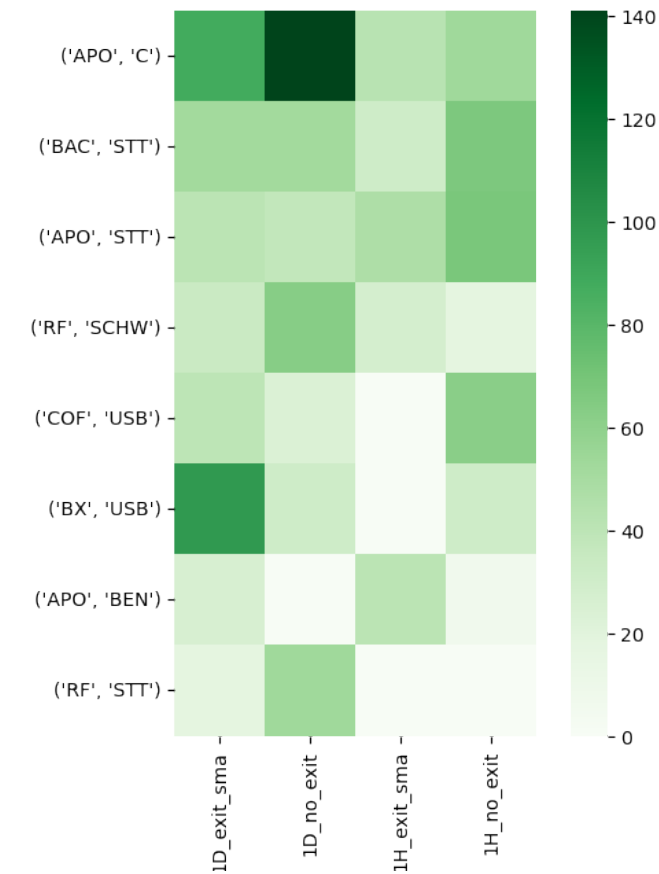# Summary Report (BANKS)

01/11/2022
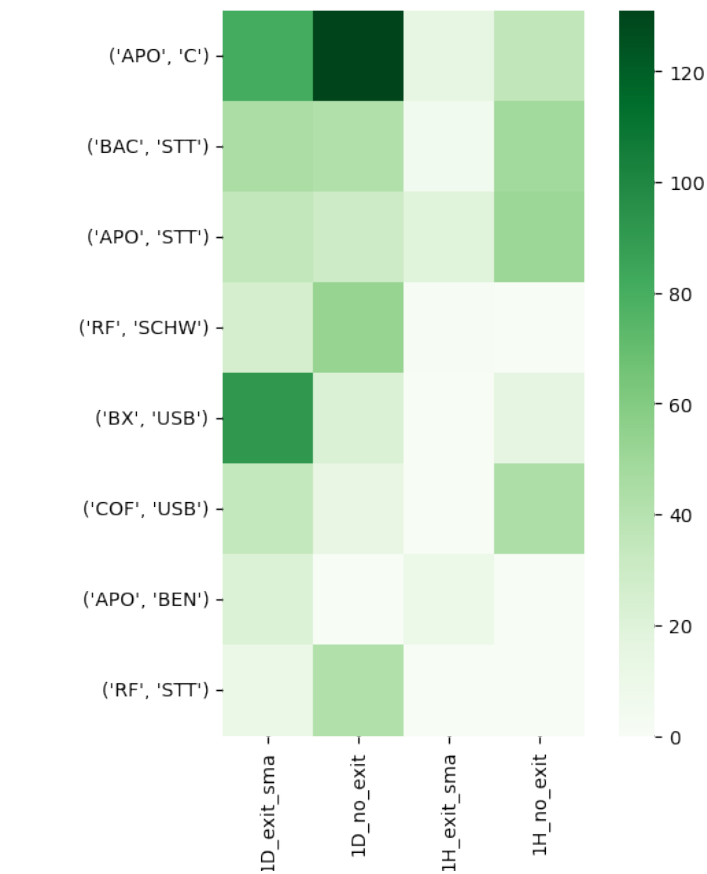
Selected Pairs:

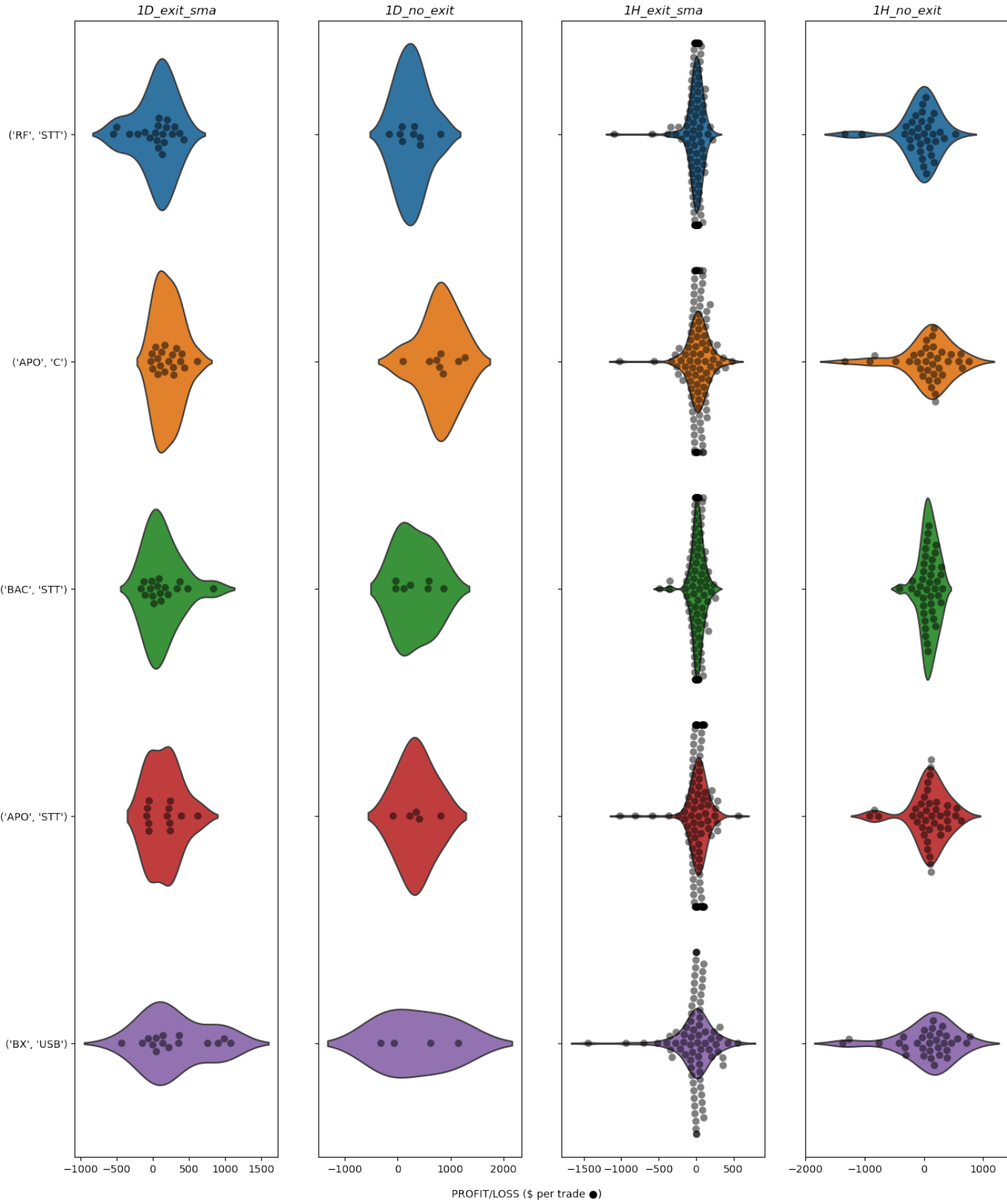| STT=3.23*RF | C=0.89*APO | STT=2.03*BAC | STT=1.26*APO | USB=0.48*BX | SCHW=3.34*RF | BEN=0.46*APO | USB=0.43*COF |

## 2DEV Return%

|              | 1D_exit_sma | 1D_no_exit | 1H_exit_sma | 1H_no_exit |
|--------------|-------------|------------|-------------|------------|
| ('APO', 'C')   | 88  | 141 | 42  | 53  |
| ('BAC', 'STT') | 52  | 52  | 31  | 67  |
| ('APO', 'STT') | 41  | 38  | 47  | 68  |
| ('RF', 'SCHW') | 34  | 63  | 28  | 18  |
| ('COF', 'USB') | 40  | 24  | -3  | 62  |
| ('BX', 'USB')  | 98  | 31  | -38 | 31  |
| ('APO', 'BEN') | 26  | -9  | 41  | 7   |
| ('RF', 'STT')  | 18  | 53  | -40 | -44 |

## 2DEV Return% (costs inc.)

|              | 1D_exit_sma | 1D_no_exit | 1H_exit_sma | 1H_no_exit |
|--------------|-------------|------------|-------------|------------|
| ('APO', 'C')   | 81  | 131 | 15  | 36  |
| ('BAC', 'STT') | 45  | 42  | 6   | 49  |
| ('APO', 'STT') | 35  | 30  | 19  | 51  |
| ('RF', 'SCHW') | 26  | 53  | 1   | 0   |
| ('BX', 'USB')  | 92  | 22  | -60 | 16  |
| ('COF', 'USB') | 34  | 14  | -31 | 44  |
| ('APO', 'BEN') | 21  | -17 | 10  | -10 |
| ('RF', 'STT')  | 11  | 42  | -68 | -61 |

# Trade & Profit/Loss Distribution:
## (2 STD DEV)



PROFIT/LOSS ($ per trade ●)

# Detailed Tables(costs included.):

### 1.0 DEV RETURN%

| pair | 1D_skp_sma | 1D_no_exit | 1D_exit_sma | 1H_exit_sma | 1H_no_exit | 1H_skp_sma | mean |
|---|---|---|---|---|---|---|---|
| ('APO', 'STT') | 125.0 | 98.0 | 62.0 | 46.0 | 58.0 | 74.0 | 77.2 |
| ('APO', 'C') | 117.0 | 141.0 | 56.0 | 5.0 | -17.0 | -23.0 | 46.5 |
| ('BX', 'USB') | 200.0 | 179.0 | 119.0 | -48.0 | -93.0 | -90.0 | 44.5 |
| ('APO', 'BEN') | 41.0 | 12.0 | 68.0 | -5.0 | 21.0 | 28.0 | 27.5 |
| ('BAC', 'STT') | 38.0 | 19.0 | 30.0 | 33.0 | 26.0 | 12.0 | 26.3 |
| ('COF', 'USB') | 45.0 | 52.0 | 2.0 | -26.0 | 15.0 | 18.0 | 17.7 |
| ('RF', 'SCHW') | 29.0 | 30.0 | -3.0 | -13.0 | -35.0 | -38.0 | -5.0 |
| ('RF', 'STT') | 11.0 | 35.0 | -17.0 | -77.0 | -67.0 | -73.0 | -31.3 |
| avg | 75.8 | 70.8 | 39.6 | -10.6 | -11.5 | -11.5 | 25.4 |

### 1.5 DEV RETURN%

| pair | 1D_skp_sma | 1D_no_exit | 1D_exit_sma | 1H_skp_sma | 1H_no_exit | 1H_exit_sma | mean |
|---|---|---|---|---|---|---|---|
| ('APO', 'STT') | 84.0 | 74.0 | 86.0 | 97.0 | 75.0 | 26.0 | 73.7 |
| ('BX', 'USB') | 217.0 | 189.0 | 129.0 | -57.0 | -47.0 | -100.0 | 55.2 |
| ('APO', 'C') | 85.0 | 61.0 | 64.0 | -6.0 | 5.0 | 42.0 | 41.8 |
| ('BAC', 'STT') | 59.0 | 58.0 | 47.0 | 33.0 | 43.0 | -5.0 | 39.2 |
| ('COF', 'USB') | 47.0 | 40.0 | 17.0 | 31.0 | 31.0 | -17.0 | 24.8 |
| ('APO', 'BEN') | 39.0 | 11.0 | 38.0 | 30.0 | -3.0 | -15.0 | 16.7 |
| ('RF', 'SCHW') | 42.0 | 57.0 | 24.0 | -29.0 | -35.0 | -69.0 | -1.7 |
| ('RF', 'STT') | 1.0 | 9.0 | 3.0 | -56.0 | -60.0 | -74.0 | -29.5 |
| avg | 71.8 | 62.4 | 51.0 | 5.4 | 1.1 | -26.5 | 27.5 |

### 2.0 DEV RETURN%

| pair | 1D_skp_sma | 1D_exit_sma | 1D_no_exit | 1H_skp_sma | 1H_no_exit | 1H_exit_sma | mean |
|---|---|---|---|---|---|---|---|
| ('APO', 'C') | 101.0 | 81.0 | 131.0 | 40.0 | 36.0 | 15.0 | 67.3 |
| ('APO', 'STT') | 48.0 | 35.0 | 30.0 | 60.0 | 51.0 | 19.0 | 40.5 |
| ('BAC', 'STT') | 40.0 | 45.0 | 42.0 | 25.0 | 49.0 | 6.0 | 34.5 |
| ('BX', 'USB') | 92.0 | 92.0 | 22.0 | 18.0 | 16.0 | -60.0 | 30.0 |
| ('RF', 'SCHW') | 49.0 | 26.0 | 53.0 | -5.0 | 0.0 | 1.0 | 20.7 |
| ('COF', 'USB') | 30.0 | 34.0 | 14.0 | 28.0 | 44.0 | -31.0 | 19.8 |
| ('APO', 'BEN') | 0.0 | 21.0 | -17.0 | 40.0 | -10.0 | 10.0 | 7.3 |
| ('RF', 'STT') | 16.0 | 11.0 | 42.0 | -49.0 | -61.0 | -68.0 | -18.2 |
| avg | 47.0 | 43.1 | 39.6 | 19.6 | 15.6 | -13.5 | 25.2 |

**2.5 DEV RETURN%**

| pair | 1H_skp_sma | 1D_exit_sma | 1D_skp_sma | 1D_no_exit | 1H_no_exit | 1H_exit_sma | mean |
|---|---|---|---|---|---|---|---|
| ('COF', 'USB') | 36.0 | 37.0 | 50.0 | 51.0 | 14.0 | -5.0 | 30.5 |
| ('BAC', 'STT') | 7.0 | 40.0 | 27.0 | 29.0 | -3.0 | -3.0 | 16.2 |
| ('APO', 'STT') | 34.0 | 19.0 | 19.0 | -6.0 | 5.0 | 9.0 | 13.3 |
| ('RF', 'SCHW') | 18.0 | 6.0 | 15.0 | 7.0 | 32.0 | -35.0 | 7.2 |
| ('BX', 'USB') | 26.0 | 58.0 | 52.0 | 12.0 | -32.0 | -74.0 | 7.0 |
| ('APO', 'C') | 13.0 | 0.0 | 0.0 | 0.0 | 17.0 | -5.0 | 4.2 |
| ('APO', 'BEN') | 34.0 | 25.0 | -6.0 | -19.0 | -65.0 | 24.0 | -1.2 |
| ('RF', 'STT') | 19.0 | -24.0 | -45.0 | -50.0 | 22.0 | -31.0 | -18.2 |
| avg | 23.4 | 20.1 | 14.0 | 3.0 | -1.2 | -15.0 | 7.4 |

**3.0 DEV RETURN%**

| pair | 1H_skp_sma | 1H_no_exit | 1D_exit_sma | 1D_no_exit | 1D_skp_sma | 1H_exit_sma | mean |
|---|---|---|---|---|---|---|---|
| ('APO', 'BEN') | 43.0 | 57.0 | -1.0 | -1.0 | -1.0 | -4.0 | 15.5 |
| ('BAC', 'STT') | 12.0 | 6.0 | 17.0 | 27.0 | 13.0 | 9.0 | 14.0 |
| ('COF', 'USB') | 44.0 | -8.0 | 11.0 | 9.0 | 11.0 | 10.0 | 12.8 |
| ('APO', 'STT') | 29.0 | 18.0 | 0.0 | 0.0 | 0.0 | 6.0 | 8.8 |
| ('BX', 'USB') | -1.0 | 10.0 | 6.0 | 4.0 | 18.0 | -10.0 | 4.5 |
| ('APO', 'C') | 39.0 | -3.0 | 0.0 | 0.0 | 0.0 | -18.0 | 3.0 |
| ('RF', 'SCHW') | -16.0 | -13.0 | -14.0 | -7.0 | -15.0 | -26.0 | -15.2 |
| ('RF', 'STT') | 12.0 | -37.0 | -20.0 | -36.0 | -31.0 | -18.0 | -21.7 |
| avg | 20.2 | 3.8 | -0.1 | -0.5 | -0.6 | -6.4 | 2.7 |