

Summary Report (BANKS 1Y)

31/10/2022

Selected Pairs:

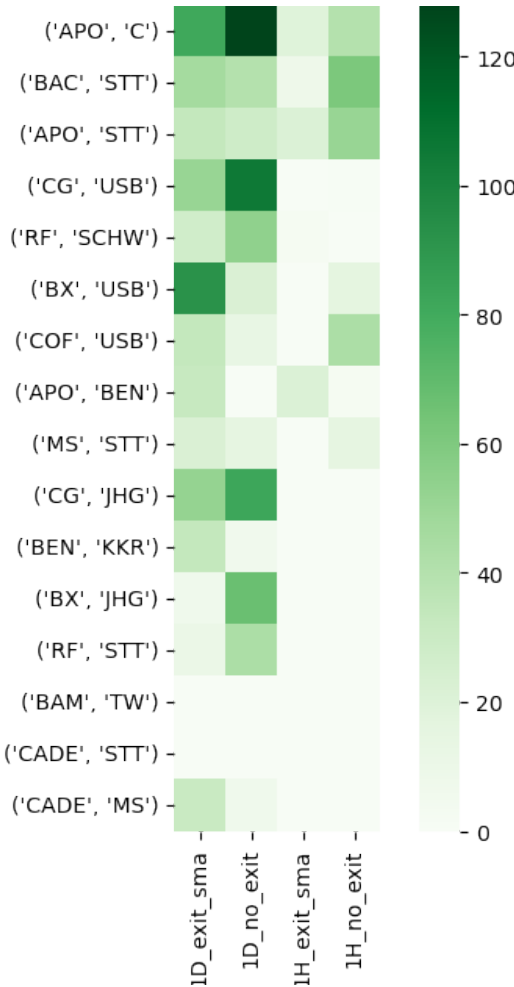
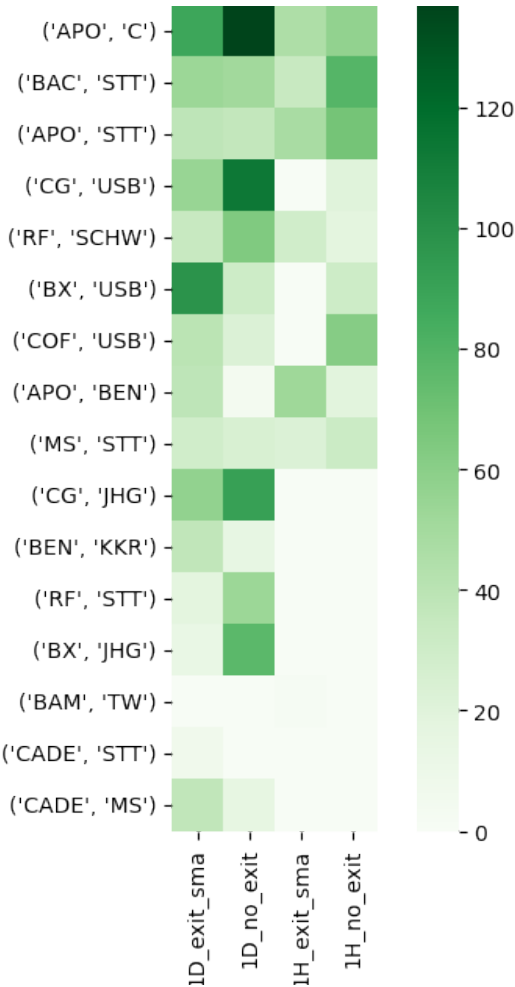
| USB=0.43*COF | STT=0.82*MS | KKR=1.98*BEN | STT=3.23*RF | USB=1.42*CG | C=0.89*APO | TW=1.42*BAM | STT=2.61*CADE |
STT=1.26*APO | USB=0.48*BX | MS=3.19*CADE | JHG=0.74*CG | SCHW=3.34*RF | BEN=0.46*APO | STT=2.03*BAC | JHG=0.25*BX |

2DEV Return%

	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('APO', 'C')	88	137	46	57
('BAC', 'STT')	53	51	34	79
('APO', 'STT')	38	36	48	68
('CG', 'USB')	55	113	-16	20
('RF', 'SCHW')	34	64	29	18
('BX', 'USB')	98	31	-38	31
('COF', 'USB')	40	23	-4	62
('APO', 'BEN')	38	4	52	19
('MS', 'STT')	29	25	23	32
('CG', 'JHG')	57	91	-35	-6
('BEN', 'KKR')	37	15	-26	-11
('RF', 'STT')	18	53	-40	-45
('BX', 'JHG')	13	77	-28	-76
('BAM', 'TW')	-26	-3	2	-25
('CADE', 'STT')	7	0	-21	-43
('CADE', 'MS')	37	16	-60	-58

2DEV Return% (costs inc.)

	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('APO', 'C')	81	128	19	40
('BAC', 'STT')	46	40	8	61
('APO', 'STT')	33	28	21	51
('CG', 'USB')	51	105	-46	1
('RF', 'SCHW')	27	54	2	0
('BX', 'USB')	92	22	-60	16
('COF', 'USB')	33	13	-32	43
('APO', 'BEN')	32	-4	21	2
('MS', 'STT')	22	15	-7	15
('CG', 'JHG')	52	82	-65	-25
('BEN', 'KKR')	33	6	-57	-29
('BX', 'JHG')	7	67	-53	-91
('RF', 'STT')	11	43	-68	-62
('BAM', 'TW')	-33	-12	-27	-42
('CADE', 'STT')	0	-10	-47	-59
('CADE', 'MS')	31	7	-86	-75



Detailed Tables(costs included.):

1.0 DEV RETURN%							
1D_no_exit 1D_skp_sma 1D_exit_sma 1H_skp_sma 1H_no_exit 1H_exit_sma mean							
pair							
('APO', 'STT')	81.0	108.0	54.0	78.0	62.0	50.0	72.2
('APO', 'C')	145.0	121.0	60.0	-19.0	-13.0	8.0	50.3
('BX', 'USB')	179.0	200.0	119.0	-84.0	-88.0	-44.0	47.0
('APO', 'BEN')	24.0	51.0	77.0	38.0	32.0	6.0	38.0
('CG', 'JHG')	110.0	86.0	44.0	-4.0	-13.0	5.0	38.0
('BAC', 'STT')	21.0	41.0	33.0	15.0	29.0	34.0	28.8
('COF', 'USB')	51.0	45.0	1.0	16.0	14.0	-28.0	16.5
('BEN', 'KKR')	133.0	115.0	65.0	-80.0	-100.0	-65.0	11.3
('BX', 'JHG')	105.0	103.0	29.0	-32.0	-57.0	-145.0	0.5
('CG', 'USB')	45.0	14.0	43.0	-58.0	-34.0	-35.0	-4.2
('RF', 'SCHW')	30.0	29.0	-4.0	-39.0	-36.0	-12.0	-5.3
('MS', 'STT')	47.0	42.0	-8.0	-36.0	-27.0	-57.0	-6.5
('BAM', 'TW')	-24.0	-20.0	-28.0	-28.0	-3.0	-39.0	-23.7
('CADE', 'MS')	17.0	27.0	-8.0	-80.0	-81.0	-58.0	-30.5
('RF', 'STT')	35.0	11.0	-17.0	-73.0	-67.0	-74.0	-30.8
('CADE', 'STT')	41.0	29.0	28.0	-91.0	-106.0	-100.0	-33.2
avg	65.0	62.6	30.5	-29.8	-30.5	-34.6	10.5

1.5 DEV RETURN%							
1D_no_exit 1D_skp_sma 1D_exit_sma 1H_skp_sma 1H_no_exit 1H_exit_sma mean							
pair							
('APO', 'STT')	72.0	83.0	90.0	101.0	78.0	29.0	75.5
('CG', 'JHG')	149.0	117.0	81.0	31.0	37.0	34.0	74.8
('BX', 'USB')	189.0	217.0	129.0	-57.0	-47.0	-100.0	55.2
('CG', 'USB')	125.0	80.0	117.0	11.0	36.0	-45.0	54.0
('APO', 'C')	65.0	89.0	68.0	-2.0	9.0	46.0	45.8
('BAC', 'STT')	57.0	58.0	48.0	40.0	50.0	-3.0	41.7
('APO', 'BEN')	23.0	50.0	49.0	40.0	9.0	-3.0	28.0
('BEN', 'KKR')	112.0	117.0	86.0	-47.0	-81.0	-33.0	25.7
('COF', 'USB')	40.0	46.0	17.0	30.0	30.0	-19.0	24.0
('MS', 'STT')	53.0	45.0	21.0	-12.0	-6.0	-26.0	12.5
('RF', 'SCHW')	58.0	43.0	24.0	-29.0	-35.0	-68.0	-1.2
('BX', 'JHG')	104.0	82.0	17.0	-41.0	-61.0	-112.0	-1.8
('CADE', 'STT')	44.0	38.0	33.0	-57.0	-82.0	-66.0	-15.0
('BAM', 'TW')	1.0	-3.0	-31.0	-8.0	-6.0	-61.0	-18.0
('RF', 'STT')	9.0	1.0	3.0	-58.0	-63.0	-72.0	-30.0
('CADE', 'MS')	-21.0	6.0	3.0	-70.0	-78.0	-64.0	-37.3
avg	67.5	66.8	47.2	-8.0	-13.1	-35.2	20.9

2.0 DEV RETURN%

	1D_skp_sma	1D_no_exit	1D_exit_sma	1H_skp_sma	1H_no_exit	1H_exit_sma	mean
pair							
('APO', 'C')	102.0	128.0	81.0	44.0	40.0	19.0	69.0
('APO', 'STT')	46.0	28.0	33.0	61.0	51.0	21.0	40.0
('BAC', 'STT')	38.0	40.0	46.0	36.0	61.0	8.0	38.2
('BX', 'USB')	92.0	22.0	92.0	18.0	16.0	-60.0	30.0
('CG', 'USB')	65.0	105.0	51.0	-7.0	1.0	-46.0	28.2
('RF', 'SCHW')	49.0	54.0	27.0	-5.0	0.0	2.0	21.2
('COF', 'USB')	29.0	13.0	33.0	28.0	43.0	-32.0	19.0
('APO', 'BEN')	12.0	-4.0	32.0	50.0	2.0	21.0	18.8
('CG', 'JHG')	74.0	82.0	52.0	-9.0	-25.0	-65.0	18.2
('MS', 'STT')	32.0	15.0	22.0	18.0	15.0	-7.0	15.8
('BEN', 'KKR')	47.0	6.0	33.0	7.0	-29.0	-57.0	1.2
('BX', 'JHG')	43.0	67.0	7.0	-38.0	-91.0	-53.0	-10.8
('RF', 'STT')	16.0	43.0	11.0	-49.0	-62.0	-68.0	-18.2
('CADE', 'STT')	-19.0	-10.0	0.0	-24.0	-59.0	-47.0	-26.5
('CADE', 'MS')	28.0	7.0	31.0	-68.0	-75.0	-86.0	-27.2
('BAM', 'TW')	-24.0	-12.0	-33.0	-26.0	-42.0	-27.0	-27.3
avg	39.4	36.5	32.4	2.2	-9.6	-29.8	11.8

2.5 DEV RETURN%

	1H_skp_sma	1D_exit_sma	1D_skp_sma	1D_no_exit	1H_no_exit	1H_exit_sma	mean
pair							
('CG', 'USB')	14.0	58.0	60.0	97.0	74.0	-20.0	47.2
('COF', 'USB')	36.0	37.0	50.0	51.0	14.0	-5.0	30.5
('BAM', 'TW')	49.0	2.0	17.0	15.0	74.0	18.0	29.2
('CADE', 'STT')	47.0	14.0	-8.0	-10.0	57.0	6.0	17.7
('BAC', 'STT')	9.0	40.0	25.0	27.0	-1.0	-3.0	16.2
('BEN', 'KKR')	81.0	6.0	6.0	-2.0	16.0	-17.0	15.0
('APO', 'STT')	30.0	16.0	16.0	-9.0	0.0	8.0	10.2
('APO', 'BEN')	45.0	25.0	7.0	-6.0	-50.0	26.0	7.8
('RF', 'SCHW')	18.0	6.0	15.0	6.0	32.0	-34.0	7.2
('BX', 'USB')	26.0	58.0	52.0	12.0	-32.0	-74.0	7.0
('APO', 'C')	17.0	0.0	0.0	0.0	21.0	-1.0	6.2
('MS', 'STT')	34.0	-11.0	-17.0	-13.0	33.0	-5.0	3.5
('CADE', 'MS')	-48.0	28.0	53.0	41.0	-36.0	-46.0	-1.3
('CG', 'JHG')	-40.0	34.0	34.0	44.0	-51.0	-58.0	-6.2
('BX', 'JHG')	-28.0	15.0	35.0	-10.0	-84.0	-18.0	-15.0
('RF', 'STT')	19.0	-24.0	-46.0	-51.0	23.0	-30.0	-18.2
avg	19.3	19.0	18.7	12.0	5.6	-15.8	9.8

3.0 DEV RETURN%

	1H_skp_sma	1D_exit_sma	1D_skp_sma	1D_no_exit	1H_no_exit	1H_exit_sma	mean
pair							
('CG', 'USB')	41.0	35.0	36.0	65.0	23.0	-8.0	32.0
('APO', 'BEN')	45.0	0.0	0.0	0.0	50.0	0.0	15.8
('BAC', 'STT')	12.0	17.0	12.0	26.0	8.0	9.0	14.0
('COF', 'USB')	43.0	11.0	11.0	9.0	-9.0	9.0	12.3
('CG', 'JHG')	39.0	0.0	0.0	0.0	9.0	17.0	10.8
('APO', 'STT')	29.0	0.0	0.0	0.0	21.0	6.0	9.3
('BX', 'USB')	-1.0	6.0	18.0	4.0	10.0	-10.0	4.5
('APO', 'C')	39.0	0.0	0.0	0.0	-7.0	-18.0	2.3
('CADE', 'MS')	-11.0	4.0	21.0	21.0	-20.0	-14.0	0.2
('BX', 'JHG')	-10.0	8.0	26.0	-10.0	0.0	-17.0	-0.5
('BEN', 'KKR')	17.0	13.0	13.0	4.0	-65.0	5.0	-2.2
('BAM', 'TW')	-23.0	0.0	0.0	0.0	-15.0	-24.0	-10.3
('MS', 'STT')	-10.0	-9.0	-14.0	-7.0	-24.0	-1.0	-10.8
('CADE', 'STT')	-6.0	9.0	-22.0	-25.0	-15.0	-11.0	-11.7
('RF', 'SCHW')	-17.0	-14.0	-15.0	-6.0	-13.0	-25.0	-15.0
('RF', 'STT')	12.0	-20.0	-31.0	-37.0	-37.0	-19.0	-22.0
avg	12.4	3.8	3.4	2.8	-5.2	-6.3	1.8