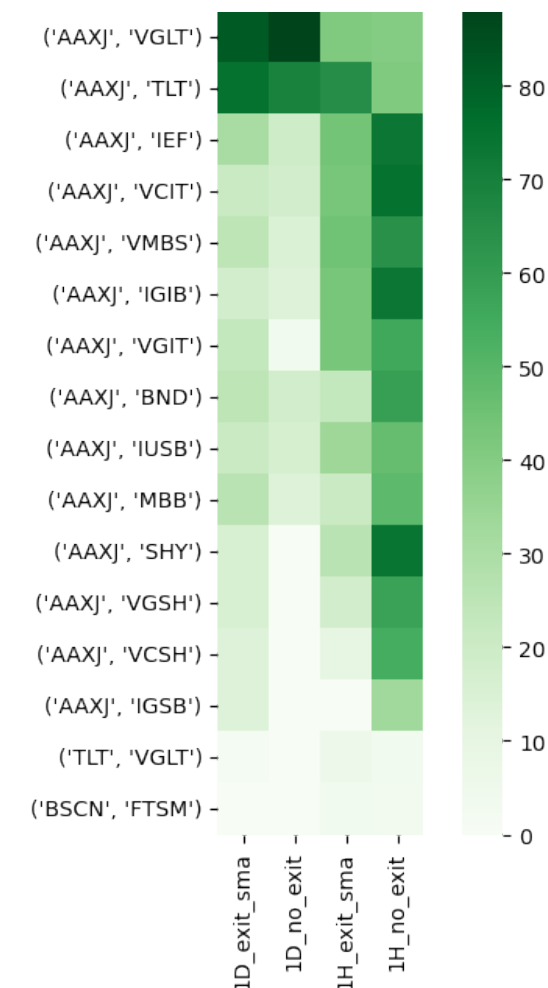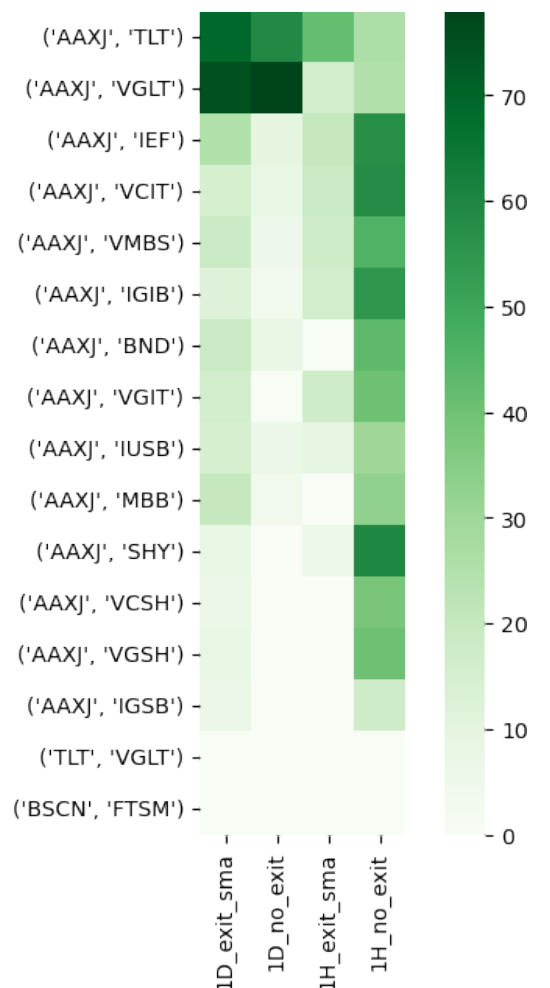# Summary Report (ETF 1Y)

31/10/2022

Selected Pairs:

| SHY=1.27*AAXJ | BND=1.14*AAXJ | IGSB=0.77*AAXJ | VMBS=0.72*AAXJ | IUSB=0.71*AAXJ | VCSH=1.17*AAXJ | VCIT=1.22*AAXJ |
VGLT=0.61*TLT | VGLT=1.04*AAXJ | TLT=1.69*AAXJ | IEF=1.54*AAXJ | MBB=1.48*AAXJ | IGIB=0.78*AAXJ | FTSM=2.84*BSCN |
VGIT=0.93*AAXJ | VGSH=0.9*AAXJ |

2DEV Return%

	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('AAXJ', 'VGLT')	82	88	41	40
('AAXJ', 'TLT')	75	69	65	41
('AAXJ', 'IEF')	31	19	44	73
('AAXJ', 'VCIT')	21	18	43	75
('AAXJ', 'VMBS')	25	15	45	64
('AAXJ', 'IGIB')	18	14	43	73
('AAXJ', 'VGIT')	23	4	43	56
('AAXJ', 'BND')	25	18	23	59
('AAXJ', 'IUSB')	21	17	34	47
('AAXJ', 'MBB')	26	14	21	49
('AAXJ', 'SHY')	16	-13	26	74
('AAXJ', 'VGSH')	16	-13	18	58
('AAXJ', 'VCSH')	14	-3	10	54
('AAXJ', 'IGSB')	14	-3	-4	33
('TLT', 'VGLT')	2	-4	6	4
('BSCN', 'FTSM')	0	-2	4	3

2DEV Return% (costs inc.)

	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('AAXJ', 'TLT')	69	59	42	26
('AAXJ', 'VGLT')	75	78	16	25
('AAXJ', 'IEF')	25	10	20	57
('AAXJ', 'VCIT')	15	8	19	58
('AAXJ', 'VMBS')	19	5	17	46
('AAXJ', 'IGIB')	12	4	16	55
('AAXJ', 'BND')	19	8	0	43
('AAXJ', 'VGIT')	16	-6	17	40
('AAXJ', 'IUSB')	15	7	9	30
('AAXJ', 'MBB')	20	4	-2	33
('AAXJ', 'SHY')	8	-23	6	60
('AAXJ', 'VCSH')	7	-13	-12	38
('AAXJ', 'VGSH')	8	-23	-7	40
('AAXJ', 'IGSB')	7	-13	-25	17
('TLT', 'VGLT')	-4	-13	-22	-12
('BSCN', 'FTSM')	-9	-12	-28	-15

Detailed Tables(costs included.):

1.0 DEV RETURN%

pair	1D_no_exit	1H_no_exit	1D_skp_sma	1H_skp_sma	1D_exit_sma	1H_exit_sma	mean
('AAXJ', 'VGLT')	134.0	86.0	127.0	79.0	69.0	47.0	90.3
('AAXJ', 'TLT')	117.0	100.0	136.0	85.0	65.0	21.0	87.3
('AAXJ', 'IGIB')	26.0	55.0	21.0	34.0	4.0	35.0	29.2
('AAXJ', 'VCIT')	18.0	56.0	20.0	33.0	4.0	37.0	28.0
('AAXJ', 'BND')	24.0	23.0	17.0	16.0	38.0	-5.0	18.8
('AAXJ', 'IUSB')	22.0	29.0	15.0	22.0	8.0	-1.0	15.8
('AAXJ', 'IEF')	23.0	19.0	20.0	5.0	21.0	-12.0	12.7
('AAXJ', 'MBB')	18.0	15.0	8.0	10.0	11.0	-2.0	10.0
('AAXJ', 'VMBS')	19.0	1.0	8.0	5.0	11.0	-19.0	4.2
('AAXJ', 'VGIT')	4.0	11.0	9.0	4.0	5.0	-16.0	2.8
('AAXJ', 'IGSB')	7.0	15.0	-1.0	4.0	-2.0	-20.0	0.5
('AAXJ', 'VCSH')	7.0	3.0	-5.0	-7.0	-6.0	-25.0	-5.5
('AAXJ', 'VGSH')	-4.0	4.0	-2.0	-2.0	-5.0	-48.0	-9.5
('AAXJ', 'SHY')	-4.0	-16.0	-2.0	-15.0	-5.0	-29.0	-11.8
('TLT', 'VGLT')	-7.0	-22.0	-9.0	-33.0	-11.0	-42.0	-20.7
('BSCN', 'FTSM')	-12.0	-21.0	-12.0	-38.0	-12.0	-51.0	-24.3
avg	24.5	22.4	21.9	12.6	12.2	-8.1	14.2

1.5 DEV RETURN%

pair	1H_no_exit	1D_skp_sma	1D_exit_sma	1D_no_exit	1H_skp_sma	1H_exit_sma	mean
('AAXJ', 'VGLT')	131.0	128.0	80.0	122.0	105.0	48.0	102.3
('AAXJ', 'TLT')	127.0	128.0	78.0	116.0	105.0	48.0	100.3
('AAXJ', 'VCIT')	14.0	21.0	16.0	9.0	10.0	32.0	17.0
('AAXJ', 'IGIB')	15.0	22.0	18.0	9.0	2.0	31.0	16.2
('AAXJ', 'IEF')	12.0	29.0	23.0	5.0	-1.0	26.0	15.7
('AAXJ', 'BND')	16.0	18.0	20.0	-1.0	6.0	21.0	13.3
('AAXJ', 'IUSB')	3.0	9.0	17.0	-4.0	-3.0	13.0	5.8
('AAXJ', 'VMBS')	18.0	-2.0	15.0	-1.0	12.0	-11.0	5.2
('AAXJ', 'VGIT')	1.0	-4.0	5.0	-13.0	-2.0	12.0	-0.2
('AAXJ', 'MBB')	-5.0	-1.0	16.0	-1.0	0.0	-15.0	-1.0
('AAXJ', 'SHY')	-8.0	-14.0	1.0	-21.0	-13.0	-11.0	-11.0
('AAXJ', 'VCSH')	4.0	-17.0	-5.0	-15.0	-13.0	-21.0	-11.2
('AAXJ', 'IGSB')	-1.0	-18.0	-6.0	-17.0	-17.0	-10.0	-11.5
('TLT', 'VGLT')	-17.0	-9.0	-7.0	-11.0	-26.0	-35.0	-17.5
('AAXJ', 'VGSH')	-16.0	-15.0	1.0	-21.0	-27.0	-28.0	-17.7
('BSCN', 'FTSM')	-18.0	-11.0	-10.0	-10.0	-29.0	-40.0	-19.7
avg	17.2	16.5	16.4	9.1	6.8	3.8	11.6

2.0 DEV RETURN%

pair	1H_no_exit	1H_skp_sma	1D_exit_sma	1D_skp_sma	1D_no_exit	1H_exit_sma	mean
('AAXJ', 'VGLT')	25.0	39.0	75.0	91.0	78.0	16.0	54.0
('AAXJ', 'TLT')	26.0	40.0	69.0	81.0	59.0	42.0	52.8
('AAXJ', 'IEF')	57.0	48.0	25.0	26.0	10.0	20.0	31.0
('AAXJ', 'VCIT')	58.0	52.0	15.0	15.0	8.0	19.0	27.8
('AAXJ', 'IGIB')	55.0	37.0	12.0	12.0	4.0	16.0	22.7
('AAXJ', 'VMBS')	46.0	32.0	19.0	-3.0	5.0	17.0	19.3
('AAXJ', 'BND')	43.0	30.0	19.0	12.0	8.0	0.0	18.7
('AAXJ', 'VGIT')	40.0	21.0	16.0	1.0	-6.0	17.0	14.8
('AAXJ', 'IUSB')	30.0	20.0	15.0	2.0	7.0	9.0	13.8
('AAXJ', 'MBB')	33.0	24.0	20.0	-3.0	4.0	-2.0	12.7
('AAXJ', 'SHY')	60.0	24.0	8.0	-16.0	-23.0	6.0	9.8
('AAXJ', 'VGSH')	40.0	6.0	8.0	-16.0	-23.0	-7.0	1.3
('AAXJ', 'VCSH')	38.0	2.0	7.0	-16.0	-13.0	-12.0	1.0
('AAXJ', 'IGSB')	17.0	-15.0	7.0	-16.0	-13.0	-25.0	-7.5
('TLT', 'VGLT')	-12.0	-18.0	-4.0	-8.0	-13.0	-22.0	-12.8
('BSCN', 'FTSM')	-15.0	-20.0	-9.0	-10.0	-12.0	-28.0	-15.7
avg	33.8	20.1	18.9	9.5	5.0	4.1	15.2

2.5 DEV RETURN%

pair	1H_no_exit	1H_skp_sma	1D_exit_sma	1D_skp_sma	1H_exit_sma	1D_no_exit	mean
('AAXJ', 'IUSB')	90.0	53.0	20.0	2.0	20.0	0.0	30.8
('AAXJ', 'BND')	81.0	43.0	26.0	4.0	9.0	2.0	27.5
('AAXJ', 'MBB')	68.0	38.0	28.0	10.0	1.0	2.0	24.5
('AAXJ', 'IGIB')	63.0	24.0	20.0	7.0	16.0	1.0	21.8
('AAXJ', 'IEF')	61.0	29.0	23.0	18.0	11.0	-22.0	20.0
('AAXJ', 'VMBS')	42.0	22.0	29.0	13.0	4.0	3.0	18.8
('AAXJ', 'SHY')	42.0	22.0	18.0	1.0	11.0	-13.0	13.5
('AAXJ', 'VCSH')	48.0	24.0	16.0	3.0	-1.0	-12.0	13.0
('AAXJ', 'TLT')	25.0	10.0	7.0	9.0	4.0	11.0	11.0
('AAXJ', 'VCIT')	42.0	25.0	11.0	-2.0	8.0	-25.0	9.8
('AAXJ', 'IGSB')	40.0	17.0	16.0	3.0	-10.0	-12.0	9.0
('AAXJ', 'VGLT')	27.0	7.0	6.0	9.0	-8.0	12.0	8.8
('AAXJ', 'VGIT')	44.0	25.0	0.0	-9.0	9.0	-32.0	6.2
('AAXJ', 'VGSH')	10.0	8.0	18.0	1.0	-1.0	-13.0	3.8
('TLT', 'VGLT')	-14.0	-13.0	0.0	0.0	-11.0	0.0	-6.3
('BSCN', 'FTSM')	-13.0	-14.0	-3.0	-5.0	-16.0	-7.0	-9.7
avg	41.0	20.0	14.7	4.0	2.9	-6.6	12.7

3.0 DEV RETURN%

pair	1H_no_exit	1H_skp_sma	1H_exit_sma	1D_exit_sma	1D_skp_sma	1D_no_exit	mean
('AAXJ', 'VCIT')	54.0	31.0	13.0	0.0	0.0	0.0	16.3
('AAXJ', 'IEF')	51.0	36.0	9.0	0.0	0.0	0.0	16.0
('AAXJ', 'VGIT')	61.0	24.0	8.0	0.0	0.0	0.0	15.5
('AAXJ', 'BND')	48.0	36.0	7.0	0.0	0.0	0.0	15.2
('AAXJ', 'IGIB')	52.0	23.0	10.0	0.0	0.0	0.0	14.2
('AAXJ', 'VMBS')	51.0	28.0	-1.0	0.0	0.0	0.0	13.0
('AAXJ', 'MBB')	34.0	31.0	3.0	0.0	0.0	0.0	11.3
('AAXJ', 'IUSB')	42.0	20.0	4.0	0.0	0.0	0.0	11.0
('AAXJ', 'SHY')	30.0	31.0	3.0	0.0	0.0	0.0	10.7
('AAXJ', 'VGLT')	34.0	15.0	5.0	0.0	0.0	0.0	9.0
('AAXJ', 'TLT')	25.0	19.0	7.0	0.0	0.0	0.0	8.5
('AAXJ', 'VGSH')	20.0	22.0	1.0	0.0	0.0	0.0	7.2
('AAXJ', 'IGSB')	33.0	13.0	-4.0	0.0	0.0	0.0	7.0
('AAXJ', 'VCSH')	31.0	11.0	-2.0	0.0	0.0	0.0	6.7
('TLT', 'VGLT')	-12.0	-7.0	-3.0	0.0	0.0	0.0	-3.7
('BSCN', 'FTSM')	-14.0	-11.0	-6.0	-2.0	-4.0	-5.0	-7.0
avg	33.8	20.1	3.4	-0.1	-0.2	-0.3	9.4