

# Summary Report (UTILITIES 1Y)

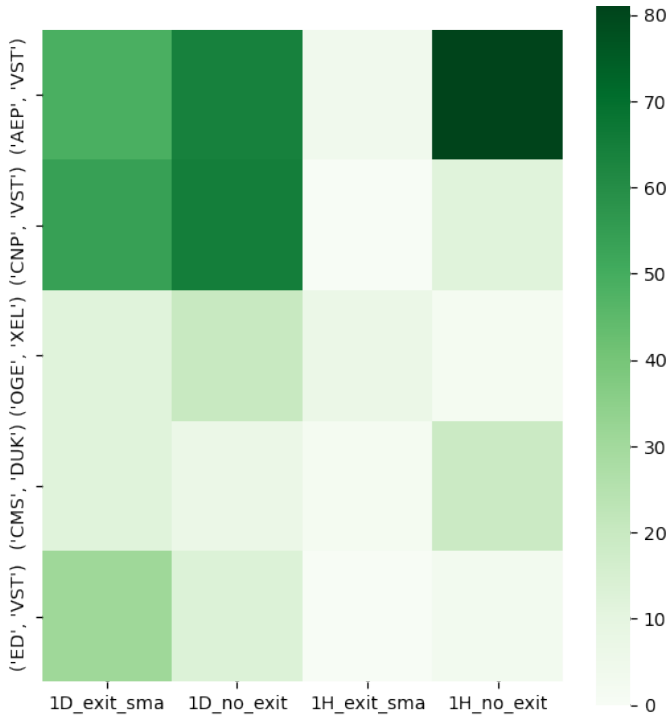
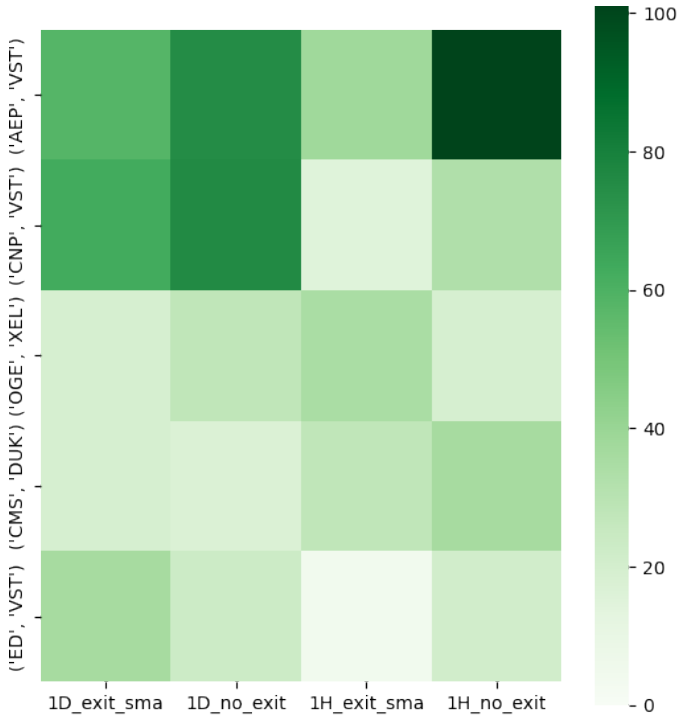
31/10/2022

## Selected Pairs:

| VST=0.25\*AEP | XEL=1.79\*OGE | DUK=1.6\*CMS | VST=0.25\*ED | VST=0.78\*CNP |

	2DEV Return%			
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('AEP', 'VST')	58	75	38	101
('CNP', 'VST')	63	76	15	33
('OGE', 'XEL')	19	28	35	19
('CMS', 'DUK')	19	17	28	36
('ED', 'VST')	36	23	4	21

	2DEV Return% (costs inc.)			
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('AEP', 'VST')	49	64	4	81
('CNP', 'VST')	54	65	-21	12
('OGE', 'XEL')	12	20	7	2
('CMS', 'DUK')	12	7	2	19
('ED', 'VST')	31	13	-27	3



Detailed Tables:

1.0 DEV RETURN%							
1D_skp_sma 1D_no_exit 1D_exit_sma 1H_no_exit 1H_skp_sma 1H_exit_sma mean							
pair							
('ED', 'VST')	115.0	133.0	105.0	-29.0	-43.0	-80.0	33.5
('AEP', 'VST')	44.0	56.0	36.0	-8.0	-28.0	-8.0	15.3
('CNP', 'VST')	55.0	52.0	46.0	-2.0	-4.0	-72.0	12.5
('OGE', 'XEL')	5.0	-9.0	3.0	33.0	28.0	-21.0	6.5
('CMS', 'DUK')	13.0	-3.0	15.0	19.0	5.0	-20.0	4.8
avg	46.4	45.8	41.0	2.6	-8.4	-40.2	14.5

1.5 DEV RETURN%							
1D_skp_sma 1D_exit_sma 1D_no_exit 1H_no_exit 1H_skp_sma 1H_exit_sma mean							
pair							
('ED', 'VST')	110.0	86.0	104.0	-36.0	-34.0	-32.0	33.0
('AEP', 'VST')	63.0	67.0	71.0	16.0	-10.0	-27.0	30.0
('CNP', 'VST')	52.0	52.0	30.0	5.0	11.0	-39.0	18.5
('CMS', 'DUK')	32.0	24.0	16.0	2.0	2.0	-11.0	10.8
('OGE', 'XEL')	9.0	1.0	-1.0	10.0	27.0	-3.0	7.2
avg	53.2	46.0	44.0	-0.6	-0.8	-22.4	19.9

2.0 DEV RETURN%							
1D_no_exit 1D_skp_sma 1H_skp_sma 1D_exit_sma 1H_no_exit 1H_exit_sma mean							
pair							
('AEP', 'VST')	64.0	52.0	67.0	49.0	81.0	4.0	52.8
('CNP', 'VST')	65.0	66.0	22.0	54.0	12.0	-21.0	33.0
('OGE', 'XEL')	20.0	17.0	16.0	12.0	2.0	7.0	12.3
('CMS', 'DUK')	7.0	11.0	20.0	12.0	19.0	2.0	11.8
('ED', 'VST')	13.0	15.0	36.0	31.0	3.0	-27.0	11.8
avg	33.8	32.2	32.2	31.6	23.4	-7.0	24.3

2.5 DEV RETURN%							
1H_skp_sma 1H_no_exit 1H_exit_sma 1D_exit_sma 1D_skp_sma 1D_no_exit mean							
pair							
('AEP', 'VST')	74.0	81.0	27.0	0.0	-2.0	-14.0	27.7
('OGE', 'XEL')	24.0	1.0	9.0	12.0	15.0	30.0	15.2
('CMS', 'DUK')	26.0	24.0	11.0	1.0	2.0	-3.0	10.2
('ED', 'VST')	36.0	0.0	3.0	-1.0	-4.0	-10.0	4.0
('CNP', 'VST')	22.0	-31.0	10.0	6.0	6.0	-7.0	1.0
avg	36.4	15.0	12.0	3.6	3.4	-0.8	11.6

### 3.0 DEV RETURN%

	1H_skp_sma	1H_no_exit	1H_exit_sma	1D_exit_sma	1D_skp_sma	1D_no_exit	mean
pair							
('AEP', 'VST')	56.0	98.0	22.0	8.0	2.0	-11.0	29.2
('CMS', 'DUK')	20.0	11.0	8.0	0.0	0.0	0.0	6.5
('ED', 'VST')	17.0	6.0	7.0	7.0	4.0	-3.0	6.3
('CNP', 'VST')	26.0	0.0	3.0	6.0	6.0	-7.0	5.7
('OGE', 'XEL')	9.0	-6.0	-4.0	-1.0	2.0	3.0	0.5
avg	25.6	21.8	7.2	4.0	2.8	-3.6	9.6