## **Summary Report (UTILITIES)**

01/11/2022

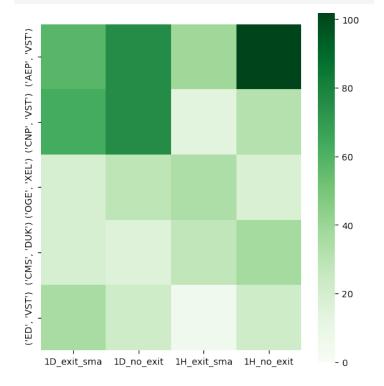
## Selected Pairs:

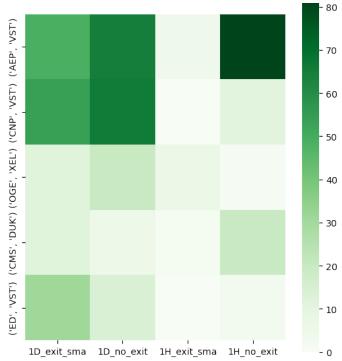
| VST=0.25\*AEP | XEL=1.79\*OGE | DUK=1.6\*CMS | VST=0.25\*ED | VST=0.78\*CNP |

2DEV Return%							
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit			
('AEP', 'VST')	58	76	39	102			
('CNP', 'VST')	63	76	14	32			
('OGE', 'XEL')	19	29	34	18			
('CMS', 'DUK')	19	16	28	37			
('ED', 'VST')	36	23	5	22			

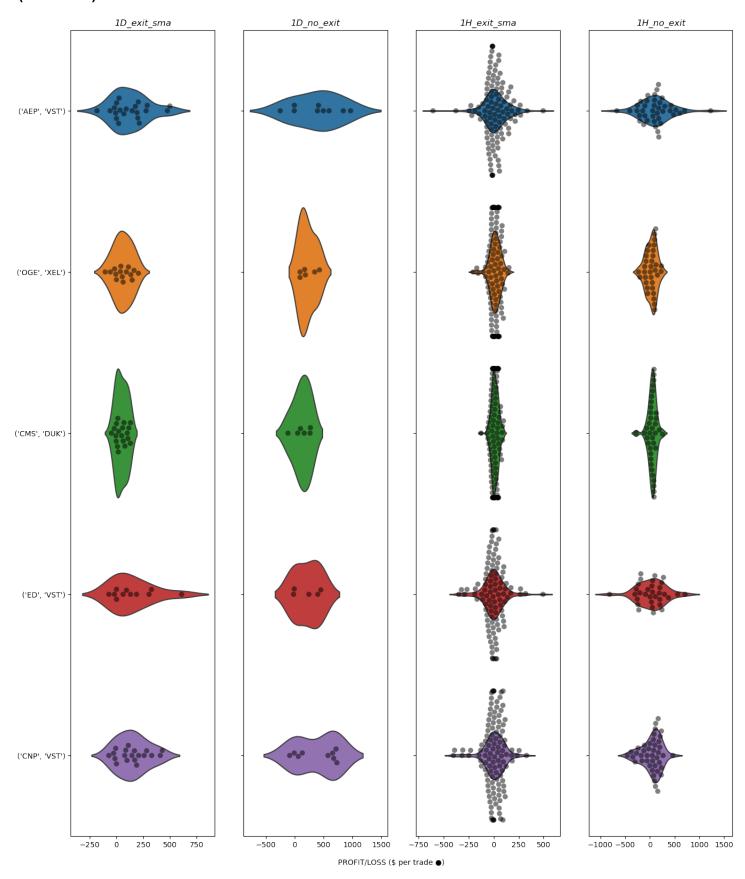
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('AEP', 'VST')	49	65	5	81
('CNP', 'VST')	54	66	-22	11
('OGE', 'XEL')	12	20	7	1
('CMS', 'DUK')	12	6	2	20
('ED', 'VST')	31	14	-27	3
(L)				- 80

2DEV Return% (costs inc.)





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



## **Detailed Tables(costs included.):**

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	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')	116.0	133.0	105.0	-28.0	-42.0	-79.0	34.2	
('AEP', 'VST')	45.0	57.0	37.0	-7.0	-27.0	-9.0	16.0	
('CNP', 'VST')	55.0	53.0	46.0	-3.0	-5.0	-73.0	12.2	
('OGE', 'XEL')	4.0	-9.0	2.0	32.0	27.0	-20.0	6.0	
('CMS', 'DUK')	12.0	-4.0	13.0	18.0	4.0	-21.0	3.7	
avg	46.4	46.0	40.6	2.4	-8.6	-40.4	14.4	
	1.5 DEV RETU	JRN%						
	1D_skp_sma	1D_exit_sma	1D_no_exit	1H_skp_sma	1H_no_exit	1H_exit_sma	mean	
pair								
('ED', 'VST')	110.0	86.0	105.0	-33.0	-36.0	-32.0	33.3	
('AEP', 'VST')	64.0	67.0	72.0	-9.0	17.0	-27.0	30.7	
('CNP', 'VST')	53.0	52.0	30.0	10.0	4.0	-39.0	18.3	
('CMS', 'DUK')	31.0	23.0	15.0	1.0	1.0	-12.0	9.8	
('OGE', 'XEL')	9.0	0.0	-1.0	27.0	9.0	-4.0	6.7	
avg	53.4	45.6	44.2	-0.8	-1.0	-22.8	19.8	
	2.0 DEV RETU	JRN%						
			1H_skp_sma	1D_exit_sma	1H_no_exit	1H_exit_sma	mean	
pair			1H_skp_sma	1D_exit_sma	1H_no_exit	1H_exit_sma	mean	
pair ('AEP', 'VST')			1H_skp_sma 67.0	1D_exit_sma	1H_no_exit	1H_exit_sma	mean 53.3	
-	1D_no_exit	1D_skp_sma						
('AEP', 'VST')	1D_no_exit 65.0	1 <b>D_skp_sma</b> 53.0	67.0	49.0	81.0	5.0	53.3	
('AEP', 'VST') ('CNP', 'VST')	1D_no_exit 65.0 66.0	53.0 67.0	67.0 21.0	49.0 54.0	81.0 11.0	5.0 -22.0	53.3 32.8	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL')	65.0 66.0 20.0	53.0 67.0 18.0	67.0 21.0 16.0	49.0 54.0 12.0	81.0 11.0 1.0	5.0 -22.0 7.0	53.3 32.8 12.3	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST')	65.0 66.0 20.0 14.0	53.0 67.0 18.0 15.0	67.0 21.0 16.0 36.0	49.0 54.0 12.0 31.0	81.0 11.0 1.0 3.0 20.0	5.0 -22.0 7.0 -27.0 2.0	53.3 32.8 12.3 12.0	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST') ('CMS', 'DUK')	65.0 66.0 20.0 14.0	53.0 67.0 18.0 15.0 10.0	67.0 21.0 16.0 36.0 20.0	49.0 54.0 12.0 31.0	81.0 11.0 1.0 3.0 20.0	5.0 -22.0 7.0 -27.0 2.0	53.3 32.8 12.3 12.0 11.7	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST') ('CMS', 'DUK')	65.0 66.0 20.0 14.0 6.0 34.2	53.0 67.0 18.0 15.0 32.6	67.0 21.0 16.0 36.0 20.0 32.0	49.0 54.0 12.0 31.0	81.0 11.0 1.0 3.0 20.0 23.2	5.0 -22.0 7.0 -27.0 2.0 -7.0	53.3 32.8 12.3 12.0 11.7 24.4	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST') ('CMS', 'DUK')	65.0 66.0 20.0 14.0 6.0 34.2	53.0 67.0 18.0 15.0 32.6	67.0 21.0 16.0 36.0 20.0 32.0	49.0 54.0 12.0 31.0 12.0 31.6	81.0 11.0 1.0 3.0 20.0 23.2	5.0 -22.0 7.0 -27.0 2.0 -7.0	53.3 32.8 12.3 12.0 11.7 24.4	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST') ('CMS', 'DUK') avg	65.0 66.0 20.0 14.0 6.0 34.2	53.0 67.0 18.0 15.0 32.6	67.0 21.0 16.0 36.0 20.0 32.0	49.0 54.0 12.0 31.0 12.0 31.6	81.0 11.0 1.0 3.0 20.0 23.2	5.0 -22.0 7.0 -27.0 2.0 -7.0	53.3 32.8 12.3 12.0 11.7 24.4	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST') ('CMS', 'DUK') avg	65.0 66.0 20.0 14.0 6.0 34.2 2.5 DEV RETU	53.0 67.0 18.0 15.0 22.6 JRN% 1H_no_exit	67.0 21.0 16.0 36.0 20.0 32.0 1H_exit_sma	49.0 54.0 12.0 31.0 12.0 31.6 1D_exit_sma	81.0 11.0 1.0 3.0 20.0 23.2	5.0 -22.0 7.0 -27.0 2.0 -7.0 1D_no_exit	53.3 32.8 12.3 12.0 11.7 24.4 mean	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST') ('CMS', 'DUK') avg  pair ('AEP', 'VST')	1D_no_exit	53.0 67.0 18.0 15.0 32.6 JRN% 1H_no_exit	67.0 21.0 16.0 36.0 20.0 32.0 1H_exit_sma	49.0 54.0 12.0 31.0 12.0 31.6 1D_exit_sma	81.0 11.0 1.0 3.0 20.0 23.2 1D_skp_sma	5.0 -22.0 7.0 -27.0 2.0 -7.0 1D_no_exit -13.0 29.0	53.3 32.8 12.3 12.0 11.7 24.4 mean	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST') ('CMS', 'DUK') avg  pair ('AEP', 'VST') ('OGE', 'XEL')	65.0 66.0 20.0 14.0 6.0 34.2 2.5 DEV RETU 1H_skp_sma	53.0 67.0 18.0 15.0 32.6 JRN% 1H_no_exit	67.0 21.0 16.0 36.0 20.0 32.0 1H_exit_sma 28.0 8.0	49.0 54.0 12.0 31.0 12.0 31.6 1D_exit_sma 0.0	81.0 11.0 1.0 3.0 20.0 23.2 1D_skp_sma	5.0 -22.0 7.0 -27.0 2.0 -7.0 1D_no_exit -13.0 29.0 -4.0	53.3 32.8 12.3 12.0 11.7 24.4 mean 28.2 14.7	
('AEP', 'VST') ('CNP', 'VST') ('OGE', 'XEL') ('ED', 'VST') ('CMS', 'DUK') avg  pair ('AEP', 'VST') ('OGE', 'XEL') ('CMS', 'DUK')	1D_no_exit	53.0 67.0 18.0 15.0 22.6 2RN% 1H_no_exit 82.0 1.0 26.0	67.0 21.0 16.0 36.0 20.0 32.0 1H_exit_sma 28.0 8.0 11.0	49.0 54.0 12.0 31.0 12.0 31.6 1D_exit_sma 0.0 12.0 1.0	81.0 11.0 1.0 3.0 20.0 23.2 1D_skp_sma -2.0 15.0	5.0 -22.0 7.0 -27.0 2.0 -7.0 1D_no_exit -13.0 29.0 -4.0 -10.0	53.3 32.8 12.3 12.0 11.7 24.4 mean 28.2 14.7 10.3	

3.0 DEV RETURN%

1H\_skp\_sma 1H\_no\_exit 1H\_exit\_sma 1D\_exit\_sma 1D\_skp\_sma 1D\_no\_exit mean

('AEP', 'VST')	56.0	97.0	22.0	8.0	2.0	-10.0	29.2
('CMS', 'DUK')	20.0	12.0	8.0	0.0	0.0	0.0	6.7
('ED', 'VST')	17.0	7.0	7.0	7.0	4.0	-2.0	6.7
('CNP', 'VST')	26.0	-1.0	3.0	6.0	6.0	-6.0	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	-3.0	9.8