

Summary Report (UTILITIES 1Y)

29/10/2022

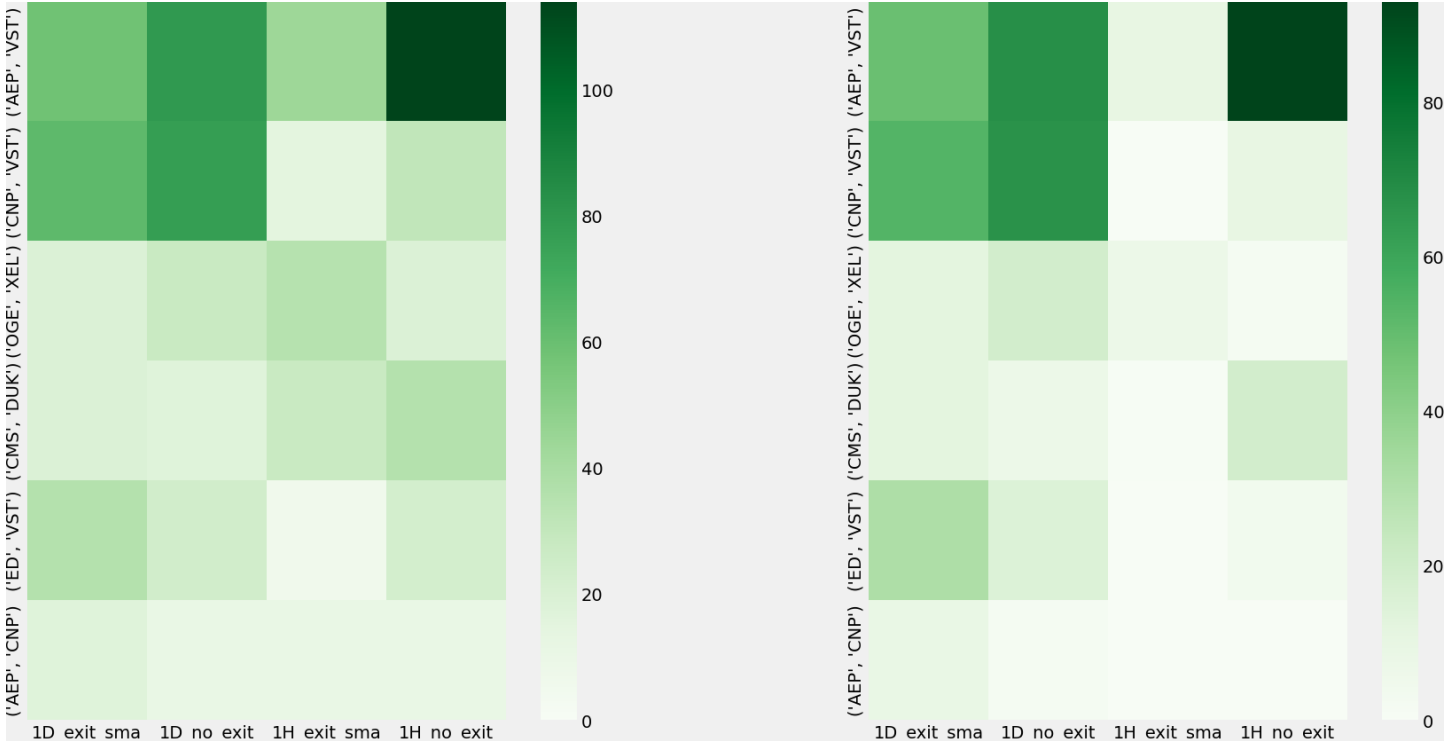
Selected Pairs:

| DUK=1.6*CMS | VST=0.78*CNP | XEL=1.79*OGE | VST=0.25*AEP | VST=0.25*ED | CNP=0.32*AEP |

Average Returns: 1D_exit_sma : 27.83% 1D_no_exit : 29.67% 1H_exit_sma : -8.17% 1H_no_exit : 19.83%

	2DEV Return%			
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('AEP', 'VST')	58	79	44	114
('CNP', 'VST')	63	77	15	31
('OGE', 'XEL')	19	28	35	19
('CMS', 'DUK')	19	17	28	36
('ED', 'VST')	36	24	6	23
('AEP', 'CNP')	17	11	11	11

	2DEV Return% (costs inc.)			
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('AEP', 'VST')	49	68	10	93
('CNP', 'VST')	54	67	-21	10
('OGE', 'XEL')	12	19	7	2
('CMS', 'DUK')	12	7	1	19
('ED', 'VST')	31	15	-26	4
('AEP', 'CNP')	9	2	-20	-9



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')	117.0	134.0	105.0	-30.0	-44.0	-81.0	33.5
('AEP', 'VST')	48.0	59.0	37.0	-6.0	-23.0	-10.0	17.5
('CNP', 'VST')	56.0	54.0	46.0	-2.0	-1.0	-69.0	14.0
('OGE', 'XEL')	5.0	-9.0	3.0	33.0	28.0	-21.0	6.5
('CMS', 'DUK')	13.0	-3.0	14.0	17.0	4.0	-20.0	4.2
('AEP', 'CNP')	22.0	10.0	6.0	0.0	-11.0	-34.0	-1.2
avg	43.5	40.8	35.2	2.0	-7.8	-39.2	12.4

1.5 DEV RETURN							
1D_skp_sma 1D_no_exit 1D_exit_sma 1H_no_exit 1H_skp_sma 1H_exit_sma mean							
pair							
('ED', 'VST')	111.0	106.0	86.0	-27.0	-24.0	-29.0	37.2
('AEP', 'VST')	66.0	75.0	67.0	18.0	-5.0	-23.0	33.0
('CNP', 'VST')	54.0	31.0	52.0	13.0	14.0	-36.0	21.3
('CMS', 'DUK')	31.0	16.0	23.0	1.0	2.0	-11.0	10.3
('OGE', 'XEL')	10.0	0.0	1.0	10.0	27.0	-3.0	7.5
('AEP', 'CNP')	22.0	26.0	9.0	-4.0	-8.0	-27.0	3.0
avg	49.0	42.3	39.7	1.8	1.0	-21.5	18.7

2.0 DEV RETURN							
1D_skp_sma 1D_no_exit 1D_exit_sma 1H_skp_sma 1H_no_exit 1H_exit_sma mean							
pair							
('AEP', 'VST')	56.0	68.0	49.0	72.0	93.0	10.0	58.0
('CNP', 'VST')	68.0	67.0	54.0	20.0	10.0	-21.0	33.0
('ED', 'VST')	15.0	15.0	31.0	37.0	4.0	-26.0	12.7
('OGE', 'XEL')	17.0	19.0	12.0	16.0	2.0	7.0	12.2
('CMS', 'DUK')	11.0	7.0	12.0	19.0	19.0	1.0	11.5
('AEP', 'CNP')	14.0	2.0	9.0	-1.0	-9.0	-20.0	-0.8
avg	30.2	29.7	27.8	27.2	19.8	-8.2	21.1

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')	77.0	85.0	30.0	0.0	-2.0	-10.0	30.0
('OGE', 'XEL')	24.0	1.0	9.0	12.0	15.0	30.0	15.2
('CMS', 'DUK')	25.0	24.0	11.0	1.0	2.0	-3.0	10.0
('AEP', 'CNP')	16.0	0.0	-11.0	11.0	12.0	18.0	7.7
('ED', 'VST')	36.0	-1.0	3.0	-1.0	-4.0	-9.0	4.0
('CNP', 'VST')	22.0	-32.0	11.0	6.0	6.0	-5.0	1.3
avg	33.3	12.8	8.8	4.8	4.8	3.5	11.4

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	95.0	22.0	8.0	2.0	-7.0	29.3
('ED', 'VST')	17.0	7.0	7.0	7.0	4.0	-1.0	6.8
('CMS', 'DUK')	20.0	10.0	8.0	0.0	0.0	0.0	6.3
('CNP', 'VST')	26.0	1.0	3.0	6.0	6.0	-5.0	6.2
('AEP', 'CNP')	6.0	2.0	3.0	0.0	0.0	0.0	1.8
('OGE', 'XEL')	9.0	-6.0	-4.0	-1.0	2.0	3.0	0.5
avg	22.3	18.2	6.5	3.3	2.3	-1.7	8.5