

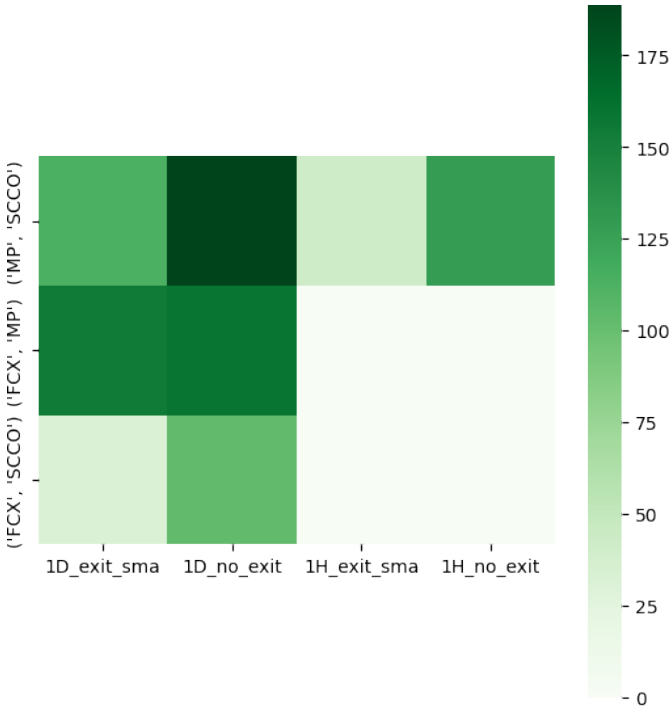
# Summary Report (MINERALS 1Y)

31/10/2022

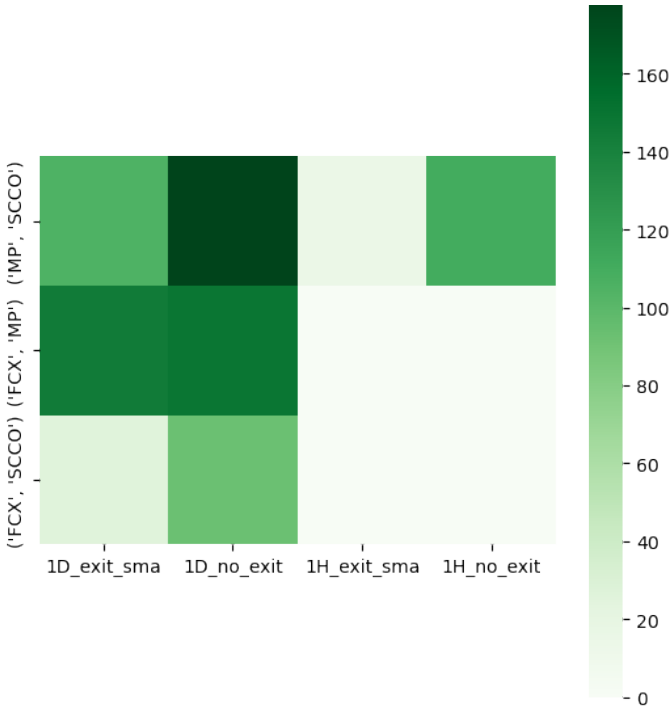
Selected Pairs:

|  $SCCO=1.48*MP$  |  $MP=1.09*FCX$  |  $SCCO=1.62*FCX$  |

	2DEV Return%			
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('MP', 'SCCO')	113	189	42	128
('FCX', 'MP')	155	159	-27	-21
('FCX', 'SCCO')	32	103	-24	-3



	2DEV Return% (costs inc.)			
	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('MP', 'SCCO')	105	178	15	110
('FCX', 'MP')	145	149	-57	-39
('FCX', 'SCCO')	26	93	-53	-21



Detailed Tables:

1.0 DEV RETURN%							
1D_no_exit 1D_skp_sma 1H_no_exit 1D_exit_sma 1H_skp_sma 1H_exit_sma mean							
pair							
('MP', 'SCCO')	142.0	109.0	205.0	28.0	128.0	17.0	104.8
('FCX', 'MP')	10.0	-22.0	13.0	39.0	-21.0	-65.0	-7.7
('FCX', 'SCCO')	61.0	52.0	-124.0	24.0	-93.0	-82.0	-27.0
avg	71.0	46.3	31.3	30.3	4.7	-43.3	23.4

1.5 DEV RETURN%							
1D_no_exit 1D_skp_sma 1D_exit_sma 1H_skp_sma 1H_no_exit 1H_exit_sma mean							
pair							
('MP', 'SCCO')	170.0	128.0	85.0	111.0	125.0	32.0	108.5
('FCX', 'MP')	177.0	118.0	135.0	2.0	-43.0	-87.0	50.3
('FCX', 'SCCO')	67.0	65.0	22.0	-13.0	-45.0	-81.0	2.5
avg	138.0	103.7	80.7	33.3	12.3	-45.3	53.8

2.0 DEV RETURN%							
1D_no_exit 1D_skp_sma 1D_exit_sma 1H_skp_sma 1H_no_exit 1H_exit_sma mean							
pair							
('MP', 'SCCO')	178.0	184.0	105.0	94.0	110.0	15.0	114.3
('FCX', 'MP')	149.0	134.0	145.0	22.0	-39.0	-57.0	59.0
('FCX', 'SCCO')	93.0	60.0	26.0	-3.0	-21.0	-53.0	17.0
avg	140.0	126.0	92.0	37.7	16.7	-31.7	63.4

2.5 DEV RETURN%							
1H_skp_sma 1H_no_exit 1D_skp_sma 1D_no_exit 1D_exit_sma 1H_exit_sma mean							
pair							
('FCX', 'MP')	84.0	71.0	59.0	91.0	52.0	38.0	65.8
('MP', 'SCCO')	94.0	132.0	67.0	20.0	33.0	-1.0	57.5
('FCX', 'SCCO')	-9.0	-52.0	20.0	9.0	9.0	-66.0	-14.8
avg	56.3	50.3	48.7	40.0	31.3	-9.7	36.2

3.0 DEV RETURN%							
1H_no_exit 1H_skp_sma 1D_exit_sma 1D_no_exit 1D_skp_sma 1H_exit_sma mean							
pair							
('MP', 'SCCO')	129.0	69.0	0.0	0.0	0.0	0.0	33.0
('FCX', 'MP')	14.0	51.0	0.0	0.0	0.0	11.0	12.7
('FCX', 'SCCO')	-73.0	-58.0	0.0	0.0	0.0	-55.0	-31.0
avg	23.3	20.7	0.0	0.0	0.0	-14.7	4.9