Summary Report (UTILITIES)
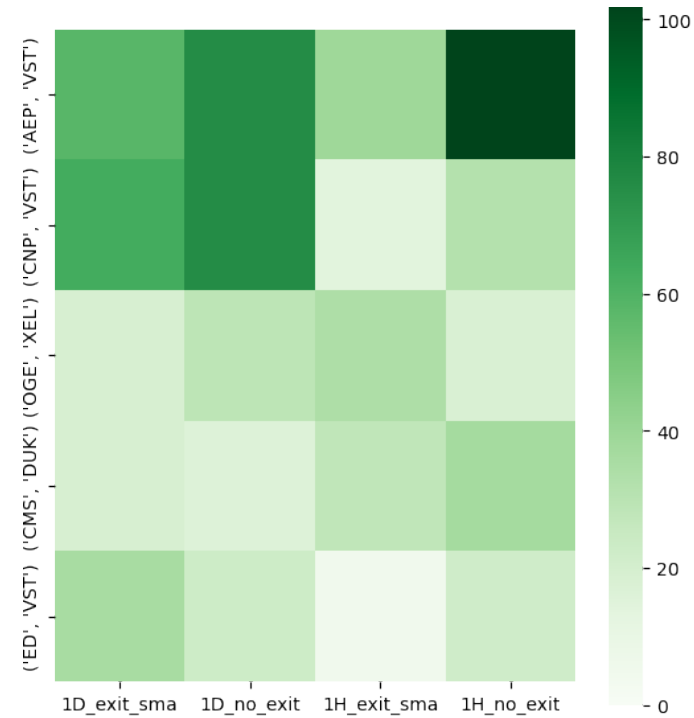
01/11/2022
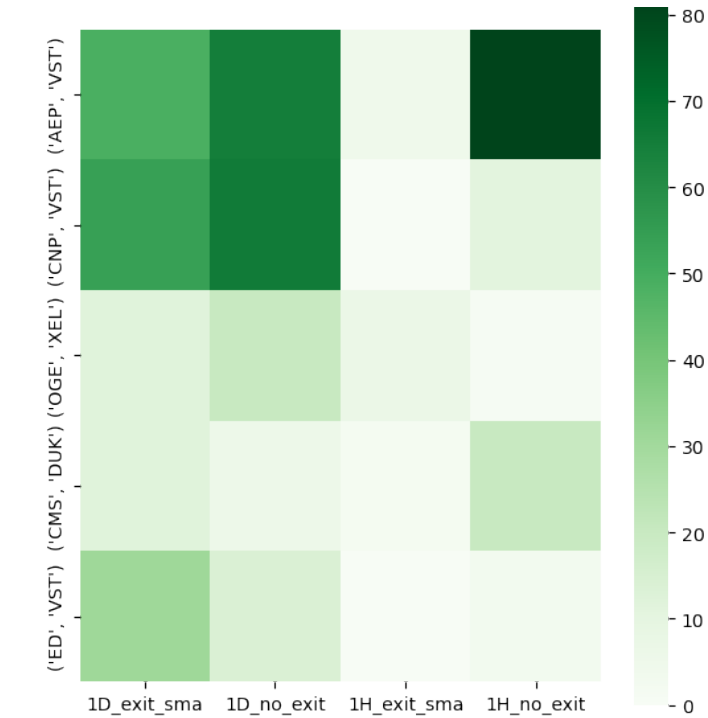
Selected Pairs:

| VST=0.25*AEP | XEL=1.79*OGE | DUK=1.6*CMS | VST=0.25*ED | VST=0.78*CNP |
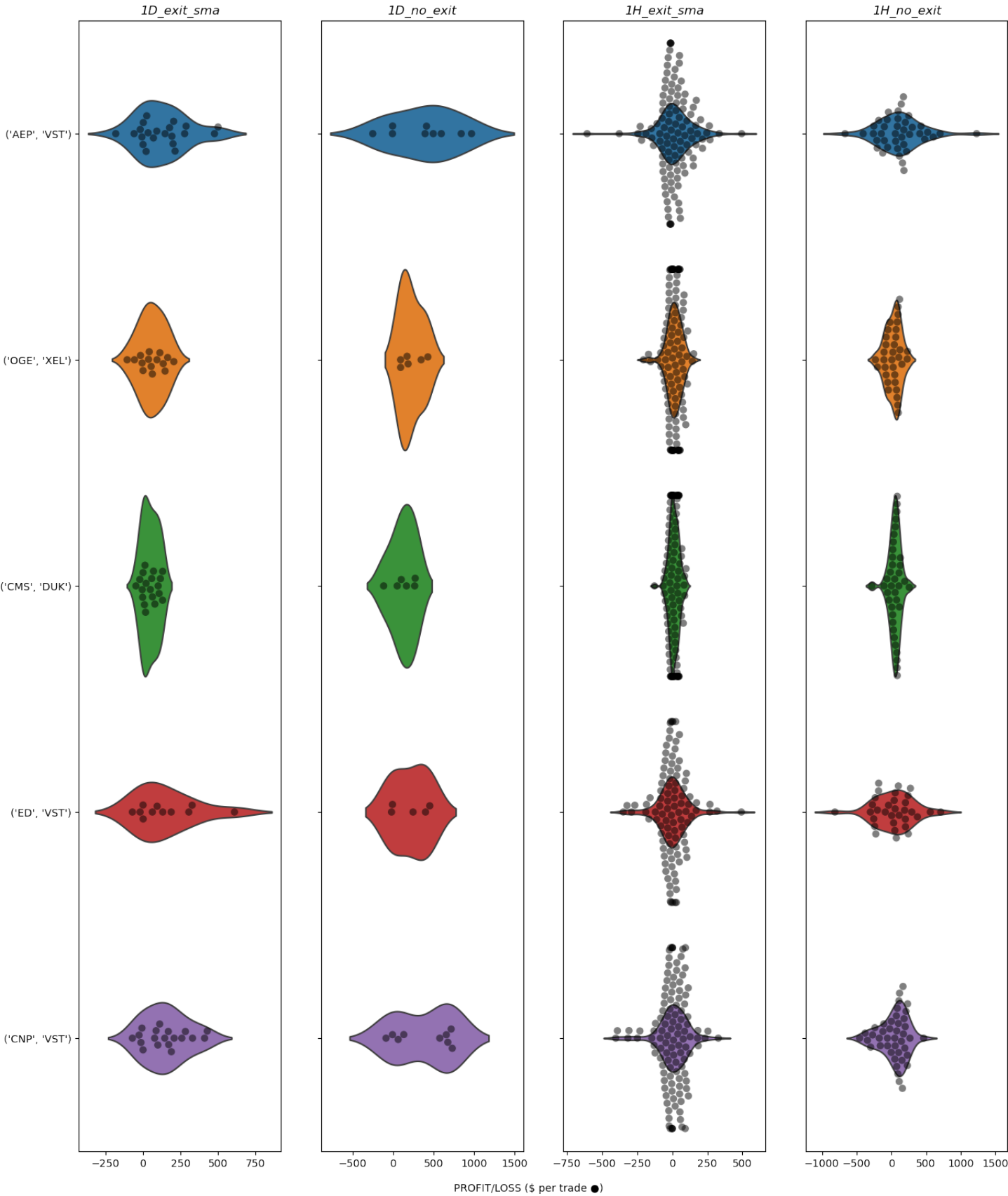
2DEV Return%	1D_exit_sma	1D_no_exit	1H_exit_sma	1H_no_exit
('AEP', 'VST')	58	76	39	102
('CNP', 'VST')	63	76	14	32
('OGE', 'XEL')	19	29	34	18
('CMS', 'DUK')	19	16	28	37
('ED', 'VST')	36	23	5	22

2DEV Return% (costs inc.)	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

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

PROFIT/LOSS ($ per trade ●)

Detailed Tables(costs included.):

1.0 DEV RETURN%

pair	1D_skp_sma	1D_no_exit	1D_exit_sma	1H_no_exit	1H_skp_sma	1H_exit_sma	mean
('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 RETURN%

pair	1D_skp_sma	1D_exit_sma	1D_no_exit	1H_skp_sma	1H_no_exit	1H_exit_sma	mean
('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 RETURN%

pair	1D_no_exit	1D_skp_sma	1H_skp_sma	1D_exit_sma	1H_no_exit	1H_exit_sma	mean
('AEP', 'VST')	65.0	53.0	67.0	49.0	81.0	5.0	53.3
('CNP', 'VST')	66.0	67.0	21.0	54.0	11.0	-22.0	32.8
('OGE', 'XEL')	20.0	18.0	16.0	12.0	1.0	7.0	12.3
('ED', 'VST')	14.0	15.0	36.0	31.0	3.0	-27.0	12.0
('CMS', 'DUK')	6.0	10.0	20.0	12.0	20.0	2.0	11.7
avg	34.2	32.6	32.0	31.6	23.2	-7.0	24.4

2.5 DEV RETURN%

pair	1H_skp_sma	1H_no_exit	1H_exit_sma	1D_exit_sma	1D_skp_sma	1D_no_exit	mean
('AEP', 'VST')	74.0	82.0	28.0	0.0	-2.0	-13.0	28.2
('OGE', 'XEL')	23.0	1.0	8.0	12.0	15.0	29.0	14.7
('CMS', 'DUK')	26.0	26.0	11.0	1.0	2.0	-4.0	10.3
('ED', 'VST')	36.0	0.0	3.0	-1.0	-4.0	-10.0	4.0
('CNP', 'VST')	21.0	-31.0	10.0	6.0	6.0	-6.0	1.0
avg	36.0	15.6	12.0	3.6	3.4	-0.8	11.6

3.0 DEV RETURN%

pair	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