

# Backtest Report: ASX200 SMA Crossover

Generated on 2026-02-10

## Strategy Summary

**Name** ASX200 SMA Crossover

**Description** SMA 20/50 golden cross strategy across 15 major ASX200 stocks

## Strategy Parameters

Parameter	Value
Position Size	10.0%
Stop Loss	5.0%
Take Profit	None
Max Positions	10
Long Entry	Defined
Long Exit	Defined
Short Entry	None
Short Exit	None

## Universe Summary

Code	Trades	Win Rate	Total PnL	Largest Win	Largest Loss
CBA	14	42.9%	\$2794.65	\$1614.12	\$-442.31
BHP	11	36.4%	\$2224.44	\$2168.74	\$-477.58
WBC	15	33.3%	\$816.12	\$1610.52	\$-618.96
NAB	15	40.0%	\$1883.35	\$3458.70	\$-481.28
ANZ	13	23.1%	\$-388.42	\$2669.48	\$-458.05
CSL	11	27.3%	\$-1677.56	\$614.62	\$-598.55
WOW	11	27.3%	\$-955.05	\$571.27	\$-506.23
WES	11	36.4%	\$1975.67	\$1933.20	\$-645.86
MQG	13	46.2%	\$1300.63	\$1136.77	\$-524.75
FMG	8	25.0%	\$321.79	\$2171.98	\$-726.08
TLS	10	50.0%	\$1170.97	\$903.52	\$-265.46
RIO	12	33.3%	\$-1454.98	\$1371.88	\$-899.66
WDS	10	40.0%	\$1502.57	\$1565.70	\$-453.27

ALL	8	37.5%	\$-794.39	\$601.67	\$-542.65
TCL	11	54.5%	\$-32.67	\$592.97	\$-403.09

## Performance Metrics

### Return Metrics

Metric	Value
Total Return	13.52%
Annualized Return	2.57%
Sharpe Ratio	-0.339
Sortino Ratio	-0.455

### Risk Metrics

Metric	Value
Max Drawdown	12.77%
Max Drawdown Duration	681 days
Profit Factor	1.25

### Trade Statistics

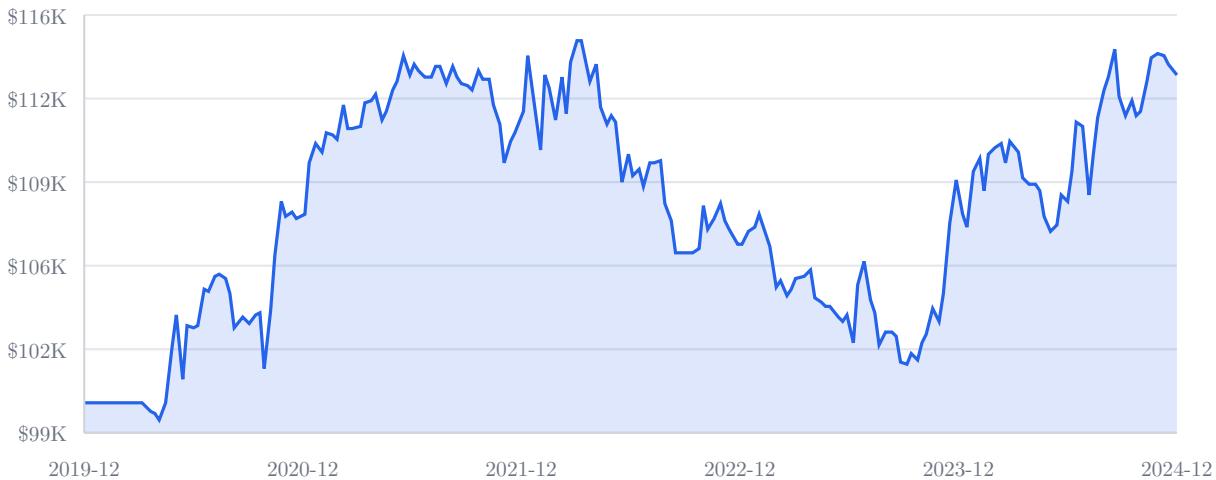
Metric	Value
Total Trades	173
Winning Trades	64
Losing Trades	109
Win Rate	37.0%
Average Win	\$674.85
Average Loss	\$-316.54
Largest Win	\$3458.70
Largest Loss	\$-899.66
Avg Trade Duration	62.1 days

### Monthly Returns (%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	—	—	—	—	—	—	—	—	—	—	—	0.00	0.00
2020	0.00	0.00	0.00	-0.46	2.34	0.78	0.91	0.11	-0.36	-1.71	4.83	-0.21	6.97
2021	1.06	-0.07	0.27	0.79	0.29	0.95	0.06	-0.20	-0.04	1.17	-2.45	1.07	3.15

2022	-0.98	1.09	2.71	-0.67	-1.88	-1.74	-0.08	-1.62	-1.19	0.49	0.60	-2.45	-5.12
2023	1.31	-2.19	-0.28	0.50	-1.59	-0.52	1.36	-2.55	-1.18	0.03	1.69	5.12	2.83
2024	1.10	0.70	0.24	-1.41	-2.11	1.57	3.27	0.45	-0.22	0.17	1.90	-0.80	3.68

## Equity Curve



## Drawdown



## CBA Detail

Metric	Value
Total Trades	14
Winning Trades	6
Losing Trades	8
Win Rate	42.9%
Total PnL	\$2794.65
Largest Win	\$1614.12

Largest Loss	\$-442.31
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## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	73	\$63.75	\$69.07	2020-05-29	2020-08-27	90.0 days	\$368.36
Long	88	\$68.75	\$87.32	2020-10-27	2021-03-08	132.0 days	\$1614.12
Long	97	\$86.37	\$98.19	2021-03-24	2021-07-16	114.0 days	\$1126.46
Long	75	\$108.17	\$102.54	2021-08-11	2021-08-16	5.0 days	\$-442.31
Long	56	\$101.58	\$95.80	2021-09-14	2021-11-22	69.0 days	\$-343.69
Long	53	\$100.85	\$95.45	2022-01-14	2022-01-25	11.0 days	\$-306.20
Long	67	\$105.70	\$105.12	2022-03-21	2022-05-17	57.0 days	\$-58.90
Long	53	\$100.47	\$94.10	2022-08-03	2022-09-07	35.0 days	\$-357.61
Long	84	\$101.78	\$101.05	2022-10-25	2023-01-03	70.0 days	\$-81.39
Long	52	\$110.06	\$103.00	2023-01-31	2023-02-15	15.0 days	\$-387.13
Long	73	\$99.10	\$99.57	2023-04-27	2023-05-29	32.0 days	\$14.26
Long	56	\$100.94	\$101.03	2023-07-03	2023-08-29	57.0 days	\$-14.97
Long	73	\$103.80	\$114.58	2023-11-22	2024-04-23	153.0 days	\$766.88
Long	61	\$121.79	\$136.82	2024-05-21	2024-10-14	146.0 days	\$896.77

## BHP Detail

Metric	Value
Total Trades	11
Winning Trades	4
Losing Trades	7
Win Rate	36.4%
Total PnL	\$2224.44
Largest Win	\$2168.74
Largest Loss	\$-477.58

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
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Long	334	\$26.61	\$33.16	2020-05-04	2020-09-14	133.0 days	\$2168.74
Long	150	\$46.19	\$43.84	2021-07-16	2021-07-20	4.0 days	\$-371.29
Long	215	\$35.36	\$40.66	2021-12-02	2022-05-11	160.0 days	\$1118.99
Long	192	\$46.22	\$43.90	2022-06-10	2022-06-15	5.0 days	\$-465.51
Long	104	\$41.91	\$37.51	2022-08-24	2022-09-01	8.0 days	\$-477.58
Long	162	\$38.54	\$45.20	2022-10-26	2023-02-28	125.0 days	\$1058.88
Long	177	\$44.45	\$44.03	2023-06-26	2023-08-23	58.0 days	\$-94.40
Long	176	\$45.23	\$46.87	2023-10-19	2024-01-29	102.0 days	\$268.58
Long	174	\$44.44	\$42.91	2024-04-17	2024-05-10	23.0 days	\$-286.27
Long	145	\$44.51	\$42.74	2024-05-31	2024-06-19	19.0 days	\$-276.68
Long	133	\$45.06	\$42.06	2024-10-02	2024-10-18	16.0 days	\$-419.02

## WBC Detail

Metric	Value
Total Trades	15
Winning Trades	5
Losing Trades	10
Win Rate	33.3%
Total PnL	\$816.12
Largest Win	\$1610.52
Largest Loss	\$-618.96

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	254	\$18.39	\$17.22	2020-05-28	2020-05-29	1.0 days	\$-317.17
Long	403	\$18.70	\$17.70	2020-10-14	2020-11-03	20.0 days	\$-423.05
Long	222	\$26.01	\$25.81	2021-08-26	2021-10-05	40.0 days	\$-64.42
Long	276	\$25.95	\$23.78	2021-10-27	2021-11-01	5.0 days	\$-618.96
Long	232	\$20.98	\$20.60	2022-01-21	2022-02-02	12.0 days	\$-108.16
Long	353	\$22.38	\$23.87	2022-02-09	2022-05-25	105.0 days	\$505.91
Long	413	\$23.90	\$24.09	2022-05-26	2022-05-27	1.0 days	\$58.37

Long	407	\$24.22	\$24.10	2022-05-30	2022-06-01	2.0 days	\$-68.94
Long	221	\$22.07	\$20.83	2022-08-08	2022-09-07	30.0 days	\$-294.03
Long	453	\$23.43	\$23.25	2022-10-17	2022-12-19	63.0 days	\$-101.65
Long	220	\$23.72	\$22.87	2023-01-31	2023-02-22	22.0 days	\$-207.00
Long	292	\$22.47	\$21.25	2023-04-28	2023-05-04	6.0 days	\$-376.27
Long	264	\$21.17	\$21.79	2023-07-11	2023-09-01	52.0 days	\$143.67
Long	237	\$21.10	\$25.73	2023-11-27	2024-04-22	147.0 days	\$1077.30
Long	310	\$26.77	\$32.03	2024-05-17	2024-10-23	159.0 days	\$1610.52

## NAB Detail

Metric	Value
Total Trades	15
Winning Trades	6
Losing Trades	9
Win Rate	40.0%
Total PnL	\$1883.35
Largest Win	\$3458.70
Largest Loss	\$-481.28

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	290	\$17.94	\$18.12	2020-05-27	2020-07-30	64.0 days	\$32.20
Long	446	\$18.76	\$26.56	2020-10-08	2021-06-09	244.0 days	\$3458.70
Long	251	\$26.62	\$26.11	2021-06-10	2021-06-29	19.0 days	\$-148.04
Long	267	\$27.72	\$28.46	2021-08-16	2021-10-12	57.0 days	\$177.53
Long	287	\$28.65	\$27.20	2021-10-19	2021-11-29	41.0 days	\$-436.21
Long	225	\$29.40	\$27.35	2022-01-04	2022-01-25	21.0 days	\$-481.28
Long	236	\$30.13	\$28.44	2022-02-23	2022-03-07	12.0 days	\$-418.88
Long	218	\$30.58	\$29.70	2022-08-01	2022-09-19	49.0 days	\$-211.87
Long	302	\$31.63	\$30.12	2022-10-24	2022-12-08	45.0 days	\$-476.11
Long	224	\$31.83	\$29.85	2023-01-30	2023-02-17	18.0 days	\$-463.56

Long	168	\$26.92	\$27.88	2023-07-14	2023-10-30	108.0 days	\$141.29
Long	149	\$30.18	\$33.80	2023-12-15	2024-04-30	137.0 days	\$519.38
Long	193	\$34.79	\$37.75	2024-05-22	2024-08-26	96.0 days	\$551.24
Long	140	\$38.92	\$36.94	2024-09-03	2024-09-27	24.0 days	\$-297.21
Long	199	\$38.21	\$37.99	2024-11-01	2024-12-18	47.0 days	\$-63.83

## ANZ Detail

Metric	Value
Total Trades	13
Winning Trades	3
Losing Trades	10
Win Rate	23.1%
Total PnL	\$-388.42
Largest Win	\$2669.48
Largest Loss	\$-458.05

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	381	\$19.65	\$26.71	2020-10-20	2021-05-12	204.0 days	\$2669.48
Long	193	\$28.05	\$27.43	2021-06-23	2021-07-14	21.0 days	\$-138.72
Long	234	\$28.50	\$27.49	2021-08-16	2021-09-14	29.0 days	\$-256.82
Long	283	\$28.10	\$26.55	2021-10-25	2021-11-22	28.0 days	\$-458.05
Long	240	\$27.78	\$26.32	2022-01-11	2022-01-31	20.0 days	\$-370.02
Long	206	\$26.91	\$25.20	2022-04-04	2022-05-11	37.0 days	\$-371.53
Long	183	\$24.02	\$22.45	2022-08-12	2022-08-23	11.0 days	\$-307.30
Long	257	\$25.03	\$23.71	2023-01-30	2023-03-02	31.0 days	\$-359.27
Long	217	\$24.52	\$22.92	2023-05-01	2023-05-31	30.0 days	\$-367.20
Long	209	\$24.02	\$24.93	2023-07-12	2023-09-08	58.0 days	\$170.19
Long	326	\$25.51	\$25.81	2023-09-19	2023-11-09	51.0 days	\$77.73
Long	181	\$29.24	\$27.43	2024-06-18	2024-08-05	48.0 days	\$-347.61
Long	197	\$30.66	\$29.09	2024-09-02	2024-12-11	100.0 days	\$-329.31

## CSL Detail

Metric	Value
Total Trades	11
Winning Trades	3
Losing Trades	8
Win Rate	27.3%
Total PnL	\$-1677.56
Largest Win	\$614.62
Largest Loss	\$-598.55

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	32	\$306.67	\$290.93	2020-04-23	2020-05-22	29.0 days	\$-523.77
Long	20	\$293.55	\$288.16	2020-08-27	2020-12-17	112.0 days	\$-127.82
Long	18	\$267.95	\$275.15	2021-04-21	2021-07-15	85.0 days	\$109.60
Long	25	\$293.25	\$286.19	2021-08-11	2021-10-06	56.0 days	\$-196.54
Long	20	\$314.88	\$297.67	2021-11-09	2021-12-03	24.0 days	\$-364.22
Long	24	\$264.81	\$255.99	2022-03-25	2022-06-17	84.0 days	\$-231.70
Long	33	\$292.69	\$285.83	2022-07-12	2022-09-16	66.0 days	\$-246.47
Long	26	\$301.75	\$279.50	2023-04-21	2023-06-15	55.0 days	\$-598.55
Long	32	\$271.20	\$256.35	2023-09-06	2023-09-21	15.0 days	\$-495.27
Long	26	\$257.94	\$282.35	2023-11-23	2024-03-01	99.0 days	\$614.62
Long	22	\$281.96	\$300.26	2024-05-28	2024-09-13	108.0 days	\$382.57

## WOW Detail

Metric	Value
Total Trades	11
Winning Trades	3
Losing Trades	8
Win Rate	27.3%
Total PnL	\$-955.05

Largest Win	\$571.27
Largest Loss	\$-506.23

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	139	\$31.30	\$31.10	2020-06-17	2020-09-11	86.0 days	\$-48.25
Long	185	\$32.87	\$32.05	2020-10-29	2020-12-02	34.0 days	\$-170.46
Long	177	\$33.38	\$32.99	2020-12-22	2021-03-05	73.0 days	\$-87.49
Long	175	\$34.77	\$34.46	2021-04-12	2021-05-20	38.0 days	\$-73.40
Long	171	\$35.83	\$39.29	2021-06-02	2021-09-24	114.0 days	\$571.27
Long	170	\$40.31	\$37.45	2021-11-26	2021-12-14	18.0 days	\$-506.23
Long	216	\$36.60	\$34.67	2022-03-16	2022-05-23	68.0 days	\$-436.93
Long	240	\$37.16	\$35.97	2022-07-14	2022-09-09	57.0 days	\$-305.68
Long	130	\$36.11	\$37.54	2023-02-01	2023-05-31	119.0 days	\$165.90
Long	160	\$39.85	\$38.74	2023-06-28	2023-08-03	36.0 days	\$-197.63
Long	181	\$32.50	\$33.35	2024-06-13	2024-09-26	105.0 days	\$133.83

## WES Detail

Metric	Value
Total Trades	11
Winning Trades	4
Losing Trades	7
Win Rate	36.4%
Total PnL	\$1975.67
Largest Win	\$1933.20
Largest Loss	\$-645.86

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	218	\$36.65	\$45.61	2020-05-06	2020-09-24	141.0 days	\$1933.20
Long	119	\$46.03	\$49.28	2020-10-29	2021-03-08	130.0 days	\$366.74

Long	99	\$55.07	\$57.21	2021-04-14	2021-09-13	152.0 days	\$191.85
Long	117	\$60.03	\$56.86	2021-11-08	2021-11-30	22.0 days	\$-390.93
Long	160	\$46.36	\$45.44	2022-07-27	2022-09-19	54.0 days	\$-167.25
Long	110	\$47.82	\$45.34	2022-11-11	2022-12-20	39.0 days	\$-292.80
Long	178	\$49.34	\$49.09	2023-01-25	2023-03-17	51.0 days	\$-64.58
Long	178	\$50.25	\$49.05	2023-03-31	2023-05-29	59.0 days	\$-233.68
Long	118	\$52.35	\$66.01	2023-11-24	2024-05-01	159.0 days	\$1591.84
Long	120	\$70.45	\$68.01	2024-05-08	2024-05-09	1.0 days	\$-312.87
Long	134	\$68.49	\$63.82	2024-05-13	2024-05-24	11.0 days	\$-645.86

## MQG Detail

Metric	Value
Total Trades	13
Winning Trades	6
Losing Trades	7
Win Rate	46.2%
Total PnL	\$1300.63
Largest Win	\$1136.77
Largest Loss	\$-524.75

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	54	\$106.39	\$121.67	2020-05-13	2020-09-25	135.0 days	\$805.10
Long	50	\$134.80	\$127.84	2020-10-20	2020-10-29	9.0 days	\$-368.03
Long	32	\$145.56	\$151.93	2021-02-18	2021-05-31	102.0 days	\$183.84
Long	35	\$157.17	\$186.90	2021-07-08	2022-01-28	204.0 days	\$1020.53
Long	25	\$207.09	\$186.90	2022-03-30	2022-05-06	37.0 days	\$-524.75
Long	33	\$178.86	\$173.00	2022-08-02	2022-09-19	48.0 days	\$-213.40
Long	26	\$177.72	\$168.04	2022-11-14	2022-12-09	25.0 days	\$-271.67
Long	42	\$185.13	\$175.13	2023-01-25	2023-03-16	50.0 days	\$-440.05
Long	34	\$173.50	\$176.28	2023-05-08	2023-05-29	21.0 days	\$74.50

Long	34	\$178.54	\$173.19	2023-07-04	2023-08-16	43.0 days	\$-201.92
Long	24	\$169.03	\$183.33	2023-12-04	2024-04-19	137.0 days	\$323.22
Long	30	\$190.95	\$229.51	2024-05-31	2024-11-15	168.0 days	\$1136.77
Long	25	\$233.71	\$225.57	2024-12-05	2024-12-12	7.0 days	\$-223.51

## FMG Detail

Metric	Value
Total Trades	8
Winning Trades	2
Losing Trades	6
Win Rate	25.0%
Total PnL	\$321.79
Largest Win	\$2171.98
Largest Loss	\$-726.08

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	864	\$11.57	\$10.95	2020-04-14	2020-04-22	8.0 days	\$-555.77
Long	440	\$17.35	\$19.54	2021-11-23	2022-03-07	104.0 days	\$943.54
Long	236	\$21.17	\$19.76	2022-04-12	2022-04-26	14.0 days	\$-352.76
Long	282	\$20.94	\$19.99	2023-04-28	2023-05-03	5.0 days	\$-287.92
Long	332	\$21.34	\$20.19	2023-06-26	2023-08-16	51.0 days	\$-401.84
Long	424	\$20.83	\$26.00	2023-10-10	2024-02-28	141.0 days	\$2171.98
Long	353	\$26.78	\$24.78	2024-05-07	2024-05-30	23.0 days	\$-726.08
Long	274	\$19.76	\$18.12	2024-10-04	2024-11-11	38.0 days	\$-469.36

## TLS Detail

Metric	Value
Total Trades	10
Winning Trades	5
Losing Trades	5
Win Rate	50.0%

Total PnL	\$1170.97
Largest Win	\$903.52
Largest Loss	\$-265.46

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	1292	\$3.24	\$3.05	2020-05-29	2020-08-17	80.0 days	\$-265.46
Long	1467	\$3.12	\$3.12	2020-11-17	2021-01-15	59.0 days	\$-19.99
Long	1807	\$3.21	\$3.19	2021-01-25	2021-03-17	51.0 days	\$-56.16
Long	2199	\$3.43	\$3.85	2021-03-30	2021-10-15	199.0 days	\$903.52
Long	1564	\$3.99	\$4.03	2021-11-17	2022-02-03	78.0 days	\$42.53
Long	1871	\$3.93	\$3.81	2022-07-19	2022-09-16	59.0 days	\$-244.56
Long	1484	\$3.94	\$4.19	2022-11-08	2023-03-23	135.0 days	\$350.98
Long	2374	\$4.20	\$4.32	2023-03-30	2023-07-03	95.0 days	\$264.78
Long	2223	\$3.81	\$3.79	2023-11-20	2023-12-04	14.0 days	\$-64.53
Long	1473	\$3.67	\$3.86	2024-07-04	2024-10-11	99.0 days	\$259.86

## RIO Detail

Metric	Value
Total Trades	12
Winning Trades	4
Losing Trades	8
Win Rate	33.3%
Total PnL	\$-1454.98
Largest Win	\$1371.88
Largest Loss	\$-899.66

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	102	\$87.27	\$82.59	2020-04-24	2020-05-01	7.0 days	\$-497.43
Long	50	\$94.16	\$98.99	2020-05-20	2020-09-02	105.0 days	\$221.50

Long	44	\$104.28	\$107.76	2020-11-25	2021-03-23	118.0 days	\$133.13
Long	36	\$121.15	\$113.69	2021-04-30	2021-08-18	110.0 days	\$-288.54
Long	74	\$98.10	\$116.91	2021-12-14	2022-03-30	106.0 days	\$1371.88
Long	87	\$111.70	\$101.59	2022-06-16	2022-06-20	4.0 days	\$-899.66
Long	84	\$91.32	\$90.56	2022-10-25	2022-11-03	9.0 days	\$-83.89
Long	40	\$106.00	\$118.46	2022-11-14	2023-03-13	119.0 days	\$478.41
Long	77	\$113.13	\$106.52	2023-06-23	2023-08-14	52.0 days	\$-529.04
Long	63	\$118.54	\$110.90	2023-09-19	2023-09-26	7.0 days	\$-501.36
Long	53	\$130.88	\$122.91	2024-04-18	2024-06-11	54.0 days	\$-442.44
Long	53	\$125.74	\$118.24	2024-10-01	2024-10-09	8.0 days	\$-417.53

## WDS Detail

Metric	Value
Total Trades	10
Winning Trades	4
Losing Trades	6
Win Rate	40.0%
Total PnL	\$1502.57
Largest Win	\$1565.70
Largest Loss	\$-453.27

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	296	\$21.89	\$20.67	2020-05-08	2020-06-15	38.0 days	\$-381.15
Long	270	\$20.90	\$25.64	2020-11-11	2021-03-09	118.0 days	\$1259.77
Long	258	\$23.34	\$21.90	2021-06-22	2021-07-20	28.0 days	\$-391.54
Long	249	\$23.75	\$22.01	2021-10-01	2021-11-11	41.0 days	\$-453.27
Long	247	\$24.35	\$30.77	2022-01-12	2022-05-10	118.0 days	\$1565.70
Long	339	\$30.37	\$30.63	2022-06-20	2022-07-15	25.0 days	\$68.03
Long	261	\$31.30	\$30.72	2022-07-18	2022-07-25	7.0 days	\$-171.44
Long	197	\$35.28	\$35.33	2022-10-25	2022-12-20	56.0 days	\$-10.19

Long	157	\$34.06	\$36.25	2023-05-18	2023-09-22	127.0 days	\$323.82
Long	166	\$29.26	\$27.53	2024-07-05	2024-07-23	18.0 days	\$-307.17

## ALL Detail

Metric	Value
Total Trades	8
Winning Trades	3
Losing Trades	5
Win Rate	37.5%
Total PnL	\$-794.39
Largest Win	\$601.67
Largest Loss	\$-542.65

## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	203	\$25.88	\$24.70	2020-05-13	2020-07-09	57.0 days	\$-258.59
Long	206	\$27.56	\$30.58	2020-08-07	2020-12-21	136.0 days	\$601.67
Long	157	\$33.21	\$30.24	2021-02-09	2021-02-26	17.0 days	\$-485.99
Long	145	\$44.16	\$47.96	2021-08-23	2021-10-28	66.0 days	\$530.53
Long	164	\$47.45	\$44.90	2021-11-01	2021-11-19	18.0 days	\$-438.25
Long	284	\$34.65	\$32.81	2022-06-09	2022-06-16	7.0 days	\$-542.65
Long	155	\$36.31	\$33.97	2022-10-28	2022-12-07	40.0 days	\$-382.71
Long	112	\$40.30	\$42.10	2023-11-29	2024-04-04	127.0 days	\$181.61

## TCL Detail

Metric	Value
Total Trades	11
Winning Trades	6
Losing Trades	5
Win Rate	54.5%
Total PnL	\$-32.67
Largest Win	\$592.97

Largest Loss	\$-403.09
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## Trades

Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
Long	542	\$13.31	\$13.59	2020-05-07	2020-07-15	69.0 days	\$130.47
Long	522	\$14.32	\$13.59	2020-09-23	2020-10-16	23.0 days	\$-403.09
Long	336	\$15.13	\$14.33	2020-11-13	2020-11-25	12.0 days	\$-289.87
Long	501	\$13.53	\$14.11	2021-04-08	2021-08-05	119.0 days	\$273.10
Long	415	\$14.06	\$13.80	2021-09-20	2021-10-20	30.0 days	\$-128.75
Long	545	\$13.70	\$13.77	2021-12-09	2021-12-24	15.0 days	\$18.10
Long	528	\$13.95	\$13.46	2021-12-29	2022-01-10	12.0 days	\$-278.76
Long	441	\$13.13	\$14.52	2022-03-28	2022-06-28	92.0 days	\$592.97
Long	634	\$14.32	\$13.96	2022-07-15	2022-08-31	47.0 days	\$-248.32
Long	435	\$12.79	\$13.32	2023-11-24	2024-02-07	75.0 days	\$210.54
Long	555	\$13.12	\$13.32	2024-03-14	2024-03-28	14.0 days	\$90.95

## Full Trade Log

Symbol	Side	Qty	Entry Price	Exit Price	Entry Date	Exit Date	Duration	P&L
FMG	Long	864	\$11.57	\$10.95	2020-04-14	2020-04-22	8.0 days	\$-555.77
RIO	Long	102	\$87.27	\$82.59	2020-04-24	2020-05-01	7.0 days	\$-497.43
CSL	Long	32	\$306.67	\$290.93	2020-04-23	2020-05-22	29.0 days	\$-523.77
WBC	Long	254	\$18.39	\$17.22	2020-05-28	2020-05-29	1.0 days	\$-317.17
WDS	Long	296	\$21.89	\$20.67	2020-05-08	2020-06-15	38.0 days	\$-381.15
ALL	Long	203	\$25.88	\$24.70	2020-05-13	2020-07-09	57.0 days	\$-258.59
TCL	Long	542	\$13.31	\$13.59	2020-05-07	2020-07-15	69.0 days	\$130.47

NAB	Long	290	\$17.94	\$18.12	2020-05-27	2020-07-30	64.0 days	\$32.20
TLS	Long	1292	\$3.24	\$3.05	2020-05-29	2020-08-17	80.0 days	\$-265.46
CBA	Long	73	\$63.75	\$69.07	2020-05-29	2020-08-27	90.0 days	\$368.36
RIO	Long	50	\$94.16	\$98.99	2020-05-20	2020-09-02	105.0 days	\$221.50
WOW	Long	139	\$31.30	\$31.10	2020-06-17	2020-09-11	86.0 days	\$-48.25
BHP	Long	334	\$26.61	\$33.16	2020-05-04	2020-09-14	133.0 days	\$2168.74
WES	Long	218	\$36.65	\$45.61	2020-05-06	2020-09-24	141.0 days	\$1933.20
MQG	Long	54	\$106.39	\$121.67	2020-05-13	2020-09-25	135.0 days	\$805.10
TCL	Long	522	\$14.32	\$13.59	2020-09-23	2020-10-16	23.0 days	\$-403.09
MQG	Long	50	\$134.80	\$127.84	2020-10-20	2020-10-29	9.0 days	\$-368.03
WBC	Long	403	\$18.70	\$17.70	2020-10-14	2020-11-03	20.0 days	\$-423.05
TCL	Long	336	\$15.13	\$14.33	2020-11-13	2020-11-25	12.0 days	\$-289.87
WOW	Long	185	\$32.87	\$32.05	2020-10-29	2020-12-02	34.0 days	\$-170.46
CSL	Long	20	\$293.55	\$288.16	2020-08-27	2020-12-17	112.0 days	\$-127.82
ALL	Long	206	\$27.56	\$30.58	2020-08-07	2020-12-21	136.0 days	\$601.67
TLS	Long	1467	\$3.12	\$3.12	2020-11-17	2021-01-15	59.0 days	\$-19.99
ALL	Long	157	\$33.21	\$30.24	2021-02-09	2021-02-26	17.0 days	\$-485.99
WOW	Long	177	\$33.38	\$32.99	2020-12-22	2021-03-05	73.0 days	\$-87.49
CBA	Long	88	\$68.75	\$87.32	2020-10-27	2021-03-08	132.0 days	\$1614.12

WES	Long	119	\$46.03	\$49.28	2020-10-29	2021-03-08	130.0 days	\$366.74
WDS	Long	270	\$20.90	\$25.64	2020-11-11	2021-03-09	118.0 days	\$1259.77
TLS	Long	1807	\$3.21	\$3.19	2021-01-25	2021-03-17	51.0 days	\$-56.16
RIO	Long	44	\$104.28	\$107.76	2020-11-25	2021-03-23	118.0 days	\$133.13
ANZ	Long	381	\$19.65	\$26.71	2020-10-20	2021-05-12	204.0 days	\$2669.48
WOW	Long	175	\$34.77	\$34.46	2021-04-12	2021-05-20	38.0 days	\$-73.40
MQG	Long	32	\$145.56	\$151.93	2021-02-18	2021-05-31	102.0 days	\$183.84
NAB	Long	446	\$18.76	\$26.56	2020-10-08	2021-06-09	244.0 days	\$3458.70
NAB	Long	251	\$26.62	\$26.11	2021-06-10	2021-06-29	19.0 days	\$-148.04
ANZ	Long	193	\$28.05	\$27.43	2021-06-23	2021-07-14	21.0 days	\$-138.72
CSL	Long	18	\$267.95	\$275.15	2021-04-21	2021-07-15	85.0 days	\$109.60
CBA	Long	97	\$86.37	\$98.19	2021-03-24	2021-07-16	114.0 days	\$1126.46
WDS	Long	258	\$23.34	\$21.90	2021-06-22	2021-07-20	28.0 days	\$-391.54
BHP	Long	150	\$46.19	\$43.84	2021-07-16	2021-07-20	4.0 days	\$-371.29
TCL	Long	501	\$13.53	\$14.11	2021-04-08	2021-08-05	119.0 days	\$273.10
CBA	Long	75	\$108.17	\$102.54	2021-08-11	2021-08-16	5.0 days	\$-442.31
RIO	Long	36	\$121.15	\$113.69	2021-04-30	2021-08-18	110.0 days	\$-288.54
WES	Long	99	\$55.07	\$57.21	2021-04-14	2021-09-13	152.0 days	\$191.85
ANZ	Long	234	\$28.50	\$27.49	2021-08-16	2021-09-14	29.0 days	\$-256.82

WOW	Long	171	\$35.83	\$39.29	2021-06-02	2021-09-24	114.0 days	\$571.27
WBC	Long	222	\$26.01	\$25.81	2021-08-26	2021-10-05	40.0 days	\$-64.42
CSL	Long	25	\$293.25	\$286.19	2021-08-11	2021-10-06	56.0 days	\$-196.54
NAB	Long	267	\$27.72	\$28.46	2021-08-16	2021-10-12	57.0 days	\$177.53
TLS	Long	2199	\$3.43	\$3.85	2021-03-30	2021-10-15	199.0 days	\$903.52
TCL	Long	415	\$14.06	\$13.80	2021-09-20	2021-10-20	30.0 days	\$-128.75
ALL	Long	145	\$44.16	\$47.96	2021-08-23	2021-10-28	66.0 days	\$530.53
WBC	Long	276	\$25.95	\$23.78	2021-10-27	2021-11-01	5.0 days	\$-618.96
WDS	Long	249	\$23.75	\$22.01	2021-10-01	2021-11-11	41.0 days	\$-453.27
ALL	Long	164	\$47.45	\$44.90	2021-11-01	2021-11-19	18.0 days	\$-438.25
CBA	Long	56	\$101.58	\$95.80	2021-09-14	2021-11-22	69.0 days	\$-343.69
ANZ	Long	283	\$28.10	\$26.55	2021-10-25	2021-11-22	28.0 days	\$-458.05
NAB	Long	287	\$28.65	\$27.20	2021-10-19	2021-11-29	41.0 days	\$-436.21
WES	Long	117	\$60.03	\$56.86	2021-11-08	2021-11-30	22.0 days	\$-390.93
CSL	Long	20	\$314.88	\$297.67	2021-11-09	2021-12-03	24.0 days	\$-364.22
WOW	Long	170	\$40.31	\$37.45	2021-11-26	2021-12-14	18.0 days	\$-506.23
TCL	Long	545	\$13.70	\$13.77	2021-12-09	2021-12-24	15.0 days	\$18.10
TCL	Long	528	\$13.95	\$13.46	2021-12-29	2022-01-10	12.0 days	\$-278.76
NAB	Long	225	\$29.40	\$27.35	2022-01-04	2022-01-25	21.0 days	\$-481.28

CBA	Long	53	\$100.85	\$95.45	2022-01-14	2022-01-25	11.0 days	\$ <span style="color:red">-306.20</span>
MQG	Long	35	\$157.17	\$186.90	2021-07-08	2022-01-28	204.0 days	\$ <span style="color:green">1020.53</span>
ANZ	Long	240	\$27.78	\$26.32	2022-01-11	2022-01-31	20.0 days	\$ <span style="color:red">-370.02</span>
WBC	Long	232	\$20.98	\$20.60	2022-01-21	2022-02-02	12.0 days	\$ <span style="color:red">-108.16</span>
TLS	Long	1564	\$3.99	\$4.03	2021-11-17	2022-02-03	78.0 days	\$ <span style="color:green">42.53</span>
NAB	Long	236	\$30.13	\$28.44	2022-02-23	2022-03-07	12.0 days	\$ <span style="color:red">-418.88</span>
FMG	Long	440	\$17.35	\$19.54	2021-11-23	2022-03-07	104.0 days	\$ <span style="color:green">943.54</span>
RIO	Long	74	\$98.10	\$116.91	2021-12-14	2022-03-30	106.0 days	\$ <span style="color:green">1371.88</span>
FMG	Long	236	\$21.17	\$19.76	2022-04-12	2022-04-26	14.0 days	\$ <span style="color:red">-352.76</span>
MQG	Long	25	\$207.09	\$186.90	2022-03-30	2022-05-06	37.0 days	\$ <span style="color:red">-524.75</span>
WDS	Long	247	\$24.35	\$30.77	2022-01-12	2022-05-10	118.0 days	\$ <span style="color:green">1565.70</span>
ANZ	Long	206	\$26.91	\$25.20	2022-04-04	2022-05-11	37.0 days	\$ <span style="color:red">-371.53</span>
BHP	Long	215	\$35.36	\$40.66	2021-12-02	2022-05-11	160.0 days	\$ <span style="color:green">1118.99</span>
CBA	Long	67	\$105.70	\$105.12	2022-03-21	2022-05-17	57.0 days	\$ <span style="color:red">-58.90</span>
WOW	Long	216	\$36.60	\$34.67	2022-03-16	2022-05-23	68.0 days	\$ <span style="color:red">-436.93</span>
WBC	Long	353	\$22.38	\$23.87	2022-02-09	2022-05-25	105.0 days	\$ <span style="color:green">505.91</span>
WBC	Long	413	\$23.90	\$24.09	2022-05-26	2022-05-27	1.0 days	\$ <span style="color:green">58.37</span>
WBC	Long	407	\$24.22	\$24.10	2022-05-30	2022-06-01	2.0 days	\$ <span style="color:red">-68.94</span>
BHP	Long	192	\$46.22	\$43.90	2022-06-10	2022-06-15	5.0 days	\$ <span style="color:red">-465.51</span>

ALL	Long	284	\$34.65	\$32.81	2022-06-09	2022-06-16	7.0 days	\$ -542.65
CSL	Long	24	\$264.81	\$255.99	2022-03-25	2022-06-17	84.0 days	\$ -231.70
RIO	Long	87	\$111.70	\$101.59	2022-06-16	2022-06-20	4.0 days	\$ -899.66
TCL	Long	441	\$13.13	\$14.52	2022-03-28	2022-06-28	92.0 days	\$592.97
WDS	Long	339	\$30.37	\$30.63	2022-06-20	2022-07-15	25.0 days	\$68.03
WDS	Long	261	\$31.30	\$30.72	2022-07-18	2022-07-25	7.0 days	\$ -171.44
ANZ	Long	183	\$24.02	\$22.45	2022-08-12	2022-08-23	11.0 days	\$ -307.30
TCL	Long	634	\$14.32	\$13.96	2022-07-15	2022-08-31	47.0 days	\$ -248.32
BHP	Long	104	\$41.91	\$37.51	2022-08-24	2022-09-01	8.0 days	\$ -477.58
WBC	Long	221	\$22.07	\$20.83	2022-08-08	2022-09-07	30.0 days	\$ -294.03
CBA	Long	53	\$100.47	\$94.10	2022-08-03	2022-09-07	35.0 days	\$ -357.61
WOW	Long	240	\$37.16	\$35.97	2022-07-14	2022-09-09	57.0 days	\$ -305.68
CSL	Long	33	\$292.69	\$285.83	2022-07-12	2022-09-16	66.0 days	\$ -246.47
TLS	Long	1871	\$3.93	\$3.81	2022-07-19	2022-09-16	59.0 days	\$ -244.56
NAB	Long	218	\$30.58	\$29.70	2022-08-01	2022-09-19	49.0 days	\$ -211.87
WES	Long	160	\$46.36	\$45.44	2022-07-27	2022-09-19	54.0 days	\$ -167.25
MQG	Long	33	\$178.86	\$173.00	2022-08-02	2022-09-19	48.0 days	\$ -213.40
RIO	Long	84	\$91.32	\$90.56	2022-10-25	2022-11-03	9.0 days	\$-83.89
ALL	Long	155	\$36.31	\$33.97	2022-10-28	2022-12-07	40.0 days	\$ -382.71

NAB	Long	302	\$31.63	\$30.12	2022-10-24	2022-12-08	45.0 days	\$ <span style="color:red">-476.11</span>
MQG	Long	26	\$177.72	\$168.04	2022-11-14	2022-12-09	25.0 days	\$ <span style="color:red">-271.67</span>
WBC	Long	453	\$23.43	\$23.25	2022-10-17	2022-12-19	63.0 days	\$ <span style="color:red">-101.65</span>
WES	Long	110	\$47.82	\$45.34	2022-11-11	2022-12-20	39.0 days	\$ <span style="color:red">-292.80</span>
WDS	Long	197	\$35.28	\$35.33	2022-10-25	2022-12-20	56.0 days	\$ <span style="color:red">-10.19</span>
CBA	Long	84	\$101.78	\$101.05	2022-10-25	2023-01-03	70.0 days	\$ <span style="color:red">-81.39</span>
CBA	Long	52	\$110.06	\$103.00	2023-01-31	2023-02-15	15.0 days	\$ <span style="color:red">-387.13</span>
NAB	Long	224	\$31.83	\$29.85	2023-01-30	2023-02-17	18.0 days	\$ <span style="color:red">-463.56</span>
WBC	Long	220	\$23.72	\$22.87	2023-01-31	2023-02-22	22.0 days	\$ <span style="color:red">-207.00</span>
BHP	Long	162	\$38.54	\$45.20	2022-10-26	2023-02-28	125.0 days	\$ <span style="color:green">1058.88</span>
ANZ	Long	257	\$25.03	\$23.71	2023-01-30	2023-03-02	31.0 days	\$ <span style="color:red">-359.27</span>
RIO	Long	40	\$106.00	\$118.46	2022-11-14	2023-03-13	119.0 days	\$ <span style="color:green">478.41</span>
MQG	Long	42	\$185.13	\$175.13	2023-01-25	2023-03-16	50.0 days	\$ <span style="color:red">-440.05</span>
WES	Long	178	\$49.34	\$49.09	2023-01-25	2023-03-17	51.0 days	\$ <span style="color:red">-64.58</span>
TLS	Long	1484	\$3.94	\$4.19	2022-11-08	2023-03-23	135.0 days	\$ <span style="color:green">350.98</span>
FMG	Long	282	\$20.94	\$19.99	2023-04-28	2023-05-03	5.0 days	\$ <span style="color:red">-287.92</span>
WBC	Long	292	\$22.47	\$21.25	2023-04-28	2023-05-04	6.0 days	\$ <span style="color:red">-376.27</span>
CBA	Long	73	\$99.10	\$99.57	2023-04-27	2023-05-29	32.0 days	\$ <span style="color:green">14.26</span>
WES	Long	178	\$50.25	\$49.05	2023-03-31	2023-05-29	59.0 days	\$ <span style="color:red">-233.68</span>

MQG	Long	34	\$173.50	\$176.28	2023-05-08	2023-05-29	21.0 days	\$74.50
ANZ	Long	217	\$24.52	\$22.92	2023-05-01	2023-05-31	30.0 days	\$-367.20
WOW	Long	130	\$36.11	\$37.54	2023-02-01	2023-05-31	119.0 days	\$165.90
CSL	Long	26	\$301.75	\$279.50	2023-04-21	2023-06-15	55.0 days	\$-598.55
TLS	Long	2374	\$4.20	\$4.32	2023-03-30	2023-07-03	95.0 days	\$264.78
WOW	Long	160	\$39.85	\$38.74	2023-06-28	2023-08-03	36.0 days	\$-197.63
RIO	Long	77	\$113.13	\$106.52	2023-06-23	2023-08-14	52.0 days	\$-529.04
FMG	Long	332	\$21.34	\$20.19	2023-06-26	2023-08-16	51.0 days	\$-401.84
MQG	Long	34	\$178.54	\$173.19	2023-07-04	2023-08-16	43.0 days	\$-201.92
BHP	Long	177	\$44.45	\$44.03	2023-06-26	2023-08-23	58.0 days	\$-94.40
CBA	Long	56	\$100.94	\$101.03	2023-07-03	2023-08-29	57.0 days	\$-14.97
WBC	Long	264	\$21.17	\$21.79	2023-07-11	2023-09-01	52.0 days	\$143.67
ANZ	Long	209	\$24.02	\$24.93	2023-07-12	2023-09-08	58.0 days	\$170.19
CSL	Long	32	\$271.20	\$256.35	2023-09-06	2023-09-21	15.0 days	\$-495.27
WDS	Long	157	\$34.06	\$36.25	2023-05-18	2023-09-22	127.0 days	\$323.82
RIO	Long	63	\$118.54	\$110.90	2023-09-19	2023-09-26	7.0 days	\$-501.36
NAB	Long	168	\$26.92	\$27.88	2023-07-14	2023-10-30	108.0 days	\$141.29
ANZ	Long	326	\$25.51	\$25.81	2023-09-19	2023-11-09	51.0 days	\$77.73
TLS	Long	2223	\$3.81	\$3.79	2023-11-20	2023-12-04	14.0 days	\$-64.53

BHP	Long	176	\$45.23	\$46.87	2023-10-19	2024-01-29	102.0 days	\$268.58
TCL	Long	435	\$12.79	\$13.32	2023-11-24	2024-02-07	75.0 days	\$210.54
FMG	Long	424	\$20.83	\$26.00	2023-10-10	2024-02-28	141.0 days	\$2171.98
CSL	Long	26	\$257.94	\$282.35	2023-11-23	2024-03-01	99.0 days	\$614.62
TCL	Long	555	\$13.12	\$13.32	2024-03-14	2024-03-28	14.0 days	\$90.95
ALL	Long	112	\$40.30	\$42.10	2023-11-29	2024-04-04	127.0 days	\$181.61
MQG	Long	24	\$169.03	\$183.33	2023-12-04	2024-04-19	137.0 days	\$323.22
WBC	Long	237	\$21.10	\$25.73	2023-11-27	2024-04-22	147.0 days	\$1077.30
CBA	Long	73	\$103.80	\$114.58	2023-11-22	2024-04-23	153.0 days	\$766.88
NAB	Long	149	\$30.18	\$33.80	2023-12-15	2024-04-30	137.0 days	\$519.38
WES	Long	118	\$52.35	\$66.01	2023-11-24	2024-05-01	159.0 days	\$1591.84
WES	Long	120	\$70.45	\$68.01	2024-05-08	2024-05-09	1.0 days	\$-312.87
BHP	Long	174	\$44.44	\$42.91	2024-04-17	2024-05-10	23.0 days	\$-286.27
WES	Long	134	\$68.49	\$63.82	2024-05-13	2024-05-24	11.0 days	\$-645.86
FMG	Long	353	\$26.78	\$24.78	2024-05-07	2024-05-30	23.0 days	\$-726.08
RIO	Long	53	\$130.88	\$122.91	2024-04-18	2024-06-11	54.0 days	\$-442.44
BHP	Long	145	\$44.51	\$42.74	2024-05-31	2024-06-19	19.0 days	\$-276.68
WDS	Long	166	\$29.26	\$27.53	2024-07-05	2024-07-23	18.0 days	\$-307.17
ANZ	Long	181	\$29.24	\$27.43	2024-06-18	2024-08-05	48.0 days	\$-347.61

NAB	Long	193	\$34.79	\$37.75	2024-05-22	2024-08-26	96.0 days	\$551.24
CSL	Long	22	\$281.96	\$300.26	2024-05-28	2024-09-13	108.0 days	\$382.57
WOW	Long	181	\$32.50	\$33.35	2024-06-13	2024-09-26	105.0 days	\$133.83
NAB	Long	140	\$38.92	\$36.94	2024-09-03	2024-09-27	24.0 days	\$-297.21
RIO	Long	53	\$125.74	\$118.24	2024-10-01	2024-10-09	8.0 days	\$-417.53
TLS	Long	1473	\$3.67	\$3.86	2024-07-04	2024-10-11	99.0 days	\$259.86
CBA	Long	61	\$121.79	\$136.82	2024-05-21	2024-10-14	146.0 days	\$896.77
BHP	Long	133	\$45.06	\$42.06	2024-10-02	2024-10-18	16.0 days	\$-419.02
WBC	Long	310	\$26.77	\$32.03	2024-05-17	2024-10-23	159.0 days	\$1610.52
FMG	Long	274	\$19.76	\$18.12	2024-10-04	2024-11-11	38.0 days	\$-469.36
MQG	Long	30	\$190.95	\$229.51	2024-05-31	2024-11-15	168.0 days	\$1136.77
ANZ	Long	197	\$30.66	\$29.09	2024-09-02	2024-12-11	100.0 days	\$-329.31
MQG	Long	25	\$233.71	\$225.57	2024-12-05	2024-12-12	7.0 days	\$-223.51
NAB	Long	199	\$38.21	\$37.99	2024-11-01	2024-12-18	47.0 days	\$-63.83