

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 (%)

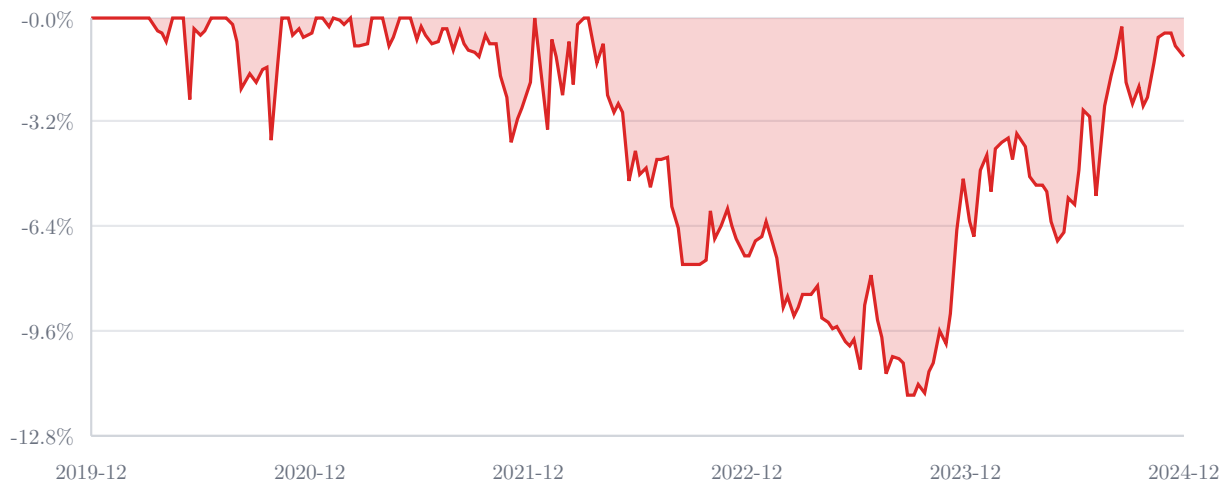
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2019	—	—	—	—	—	—	—	—	—	—	—	0.00	0.00
2020	0.00	0.00	0.00	-0.46	2.34	0.78	0.91	0.11	-0.36	-1.71	4.83	-0.21	6.97
2021	1.06	-0.07	0.27	0.79	0.29	0.95	0.06	-0.20	-0.04	1.17	-2.45	1.07	3.15

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

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

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