

Immortus — Backtest Reports

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Backtests of three strategies on **BBCA** (IDR) and **AAPL** (USD), run on Nautilus Trader. Each strategy is benchmarked against buy & hold of the same instrument.

Strat- egy	Instru- ment	Total return	Buy & hold	CAGR	Max DD	Sharpe	# trades	Re- port
ema50_cross	BBCA	-27.9%	2.0%	-6.3%	-40.6%	-0.42	47	open
ema50_cross	AAPL	45.7%	110.6%	7.8%	-26.8%	0.54	44	open
ema_cross	BBCA	-10.8%	2.0%	-2.3%	-19.6%	-0.16	8	open
ema_cross	AAPL	61.3%	110.6%	10.0%	-18.1%	0.65	11	open
dip5_hold	BBCA	-1.5%	2.0%	-0.3%	-3.7%	-0.17	7	open
dip5_hold	AAPL	-3.9%	110.6%	-0.8%	-4.6%	-0.62	6	open