

ema_crossover — BBCA

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BBCA · IDR · starting equity 100,000,000 IDR

Summary — strategy vs buy & hold

Metric	Strategy	Buy & hold
Total return	-10.76%	1.98%
CAGR	-2.25%	0.39%
Max drawdown	-19.63%	-55.71%
Sharpe	-0.16	0.14
Win rate	50.00%	—
# trades	8	—
Exposure	37.73%	100.00%

Strategy (DSL)

```
id: ema_crossover
name: "EMA20 / EMA50 crossover"
timeframe: 1d
indicators:
  - {name: ema20, type: EMA, period: 20, source: close}
  - {name: ema50, type: EMA, period: 50, source: close}
entry: {when: "cross_above(ema20, ema50)"}
exit: {when: "cross_below(ema20, ema50)"}
risk: {stop_loss_pct: 5}
sizing: {mode: all_in, max_concurrent: 1}
```

Equity & drawdown

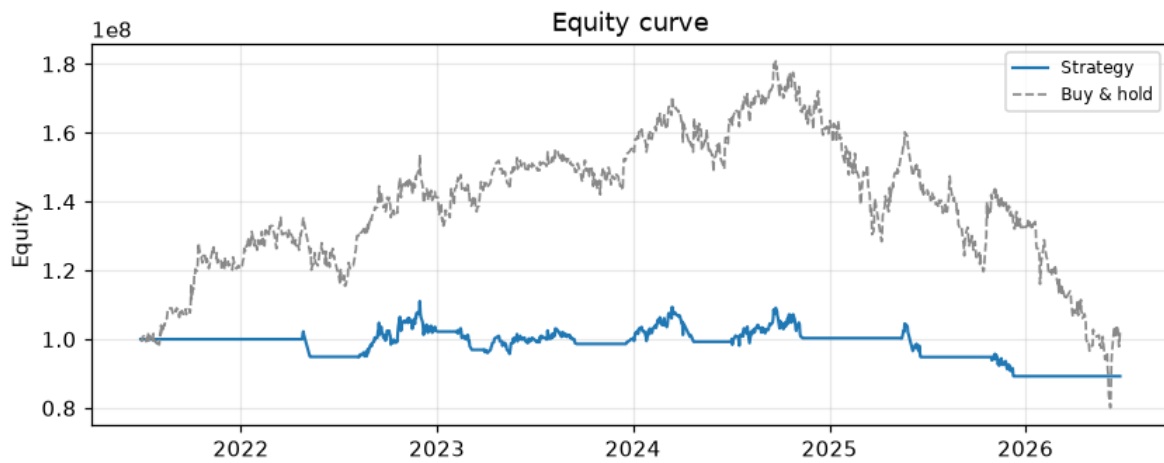


Figure 1: Equity curve (strategy vs buy & hold)

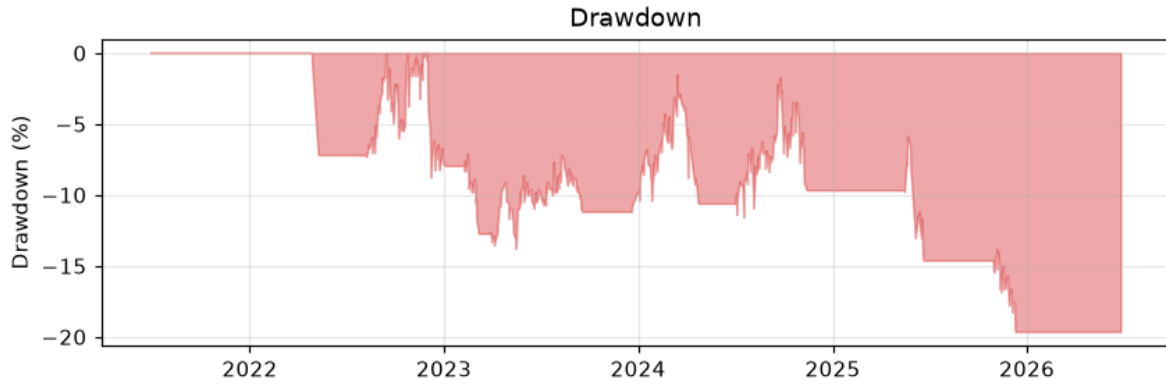


Figure 2: Drawdown

Daily returns

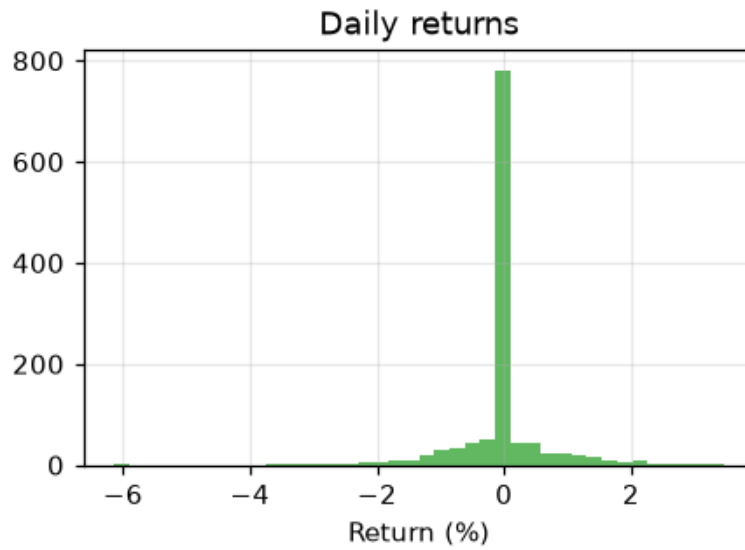


Figure 3: Daily returns

Price & trades

Trades

Entry	Exit	Qty	Entry px	Exit px	PnL	Return
2022-04-25	2022-05-09	11857	8000.00	7600.00	- 5,110,367.00 IDR	-5.00%
2022-08-05	2022-12-30	11429	7875.00	8550.00	7,335,275.00 IDR	8.57%
2023-02-07	2023-03-06	10956	8850.00	8400.00	- 5,305,717.00 IDR	-5.08%
2023-03-29	2023-09-15	10447	8800.00	9000.00	1,716,442.00 IDR	2.27%
2023-12-19	2024-04-22	10114	9250.00	9350.00	634,653.00 IDR	1.08%
2024-07-02	2024-11-11	9511	9900.00	10050.00	1,046,448.00 IDR	1.52%
2025-05-14	2025-06-19	10259	9275.00	8775.00	- 5,497,285.00 IDR	-5.39%
2025-10-29	2025-12-09	10458	8600.00	8100.00	- 5,575,683.00 IDR	-5.81%