

# dip5\_hold5 — AAPL

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*AAPL · USD · starting equity 10,000 USD*

## Summary — strategy vs buy & hold

Metric	Strategy	Buy & hold
Total return	-3.85%	110.55%
CAGR	-0.78%	16.08%
Max drawdown	-4.62%	-33.43%
Sharpe	-0.62	0.68
Win rate	16.67%	—
# trades	6	—
Exposure	1.20%	100.00%

## Strategy (DSL)

```
id: dip5_hold5
name: "Dip 5% buy, 5-bar hold"
timeframe: 1d
# no indicators needed; uses the built-in daily_return field
entry: {when: "daily_return <= -0.05"}
exit: {after_bars: 5}
risk: {stop_loss_pct: 5}
sizing: {mode: fixed_fraction, fraction: 0.25, max_concurrent: 4}
```

## Equity & drawdown

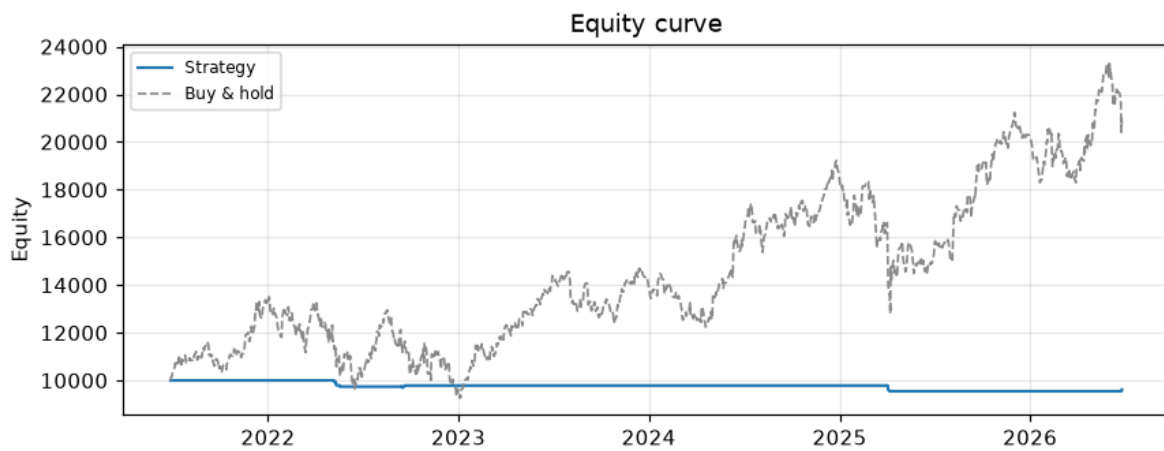


Figure 1: Equity curve (strategy vs buy & hold)

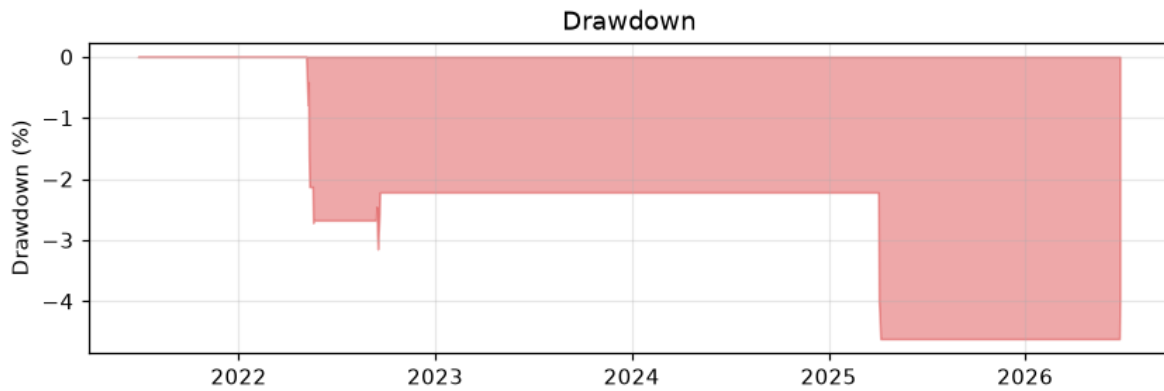


Figure 2: Drawdown

## Daily returns

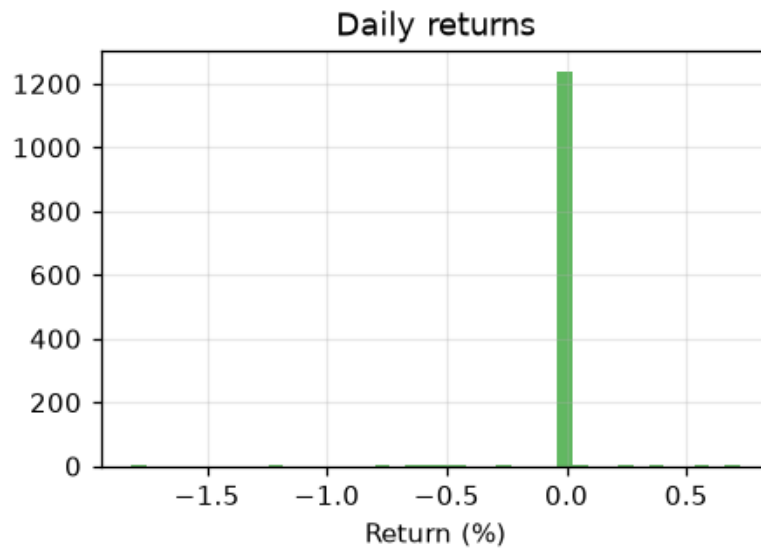


Figure 3: Daily returns

## Price & trades

### Trades

Entry	Exit	Qty	Entry px	Exit px	PnL	Return
2022-05-05	2022-05-11	15	156.77	146.50	-154.05 USD	-6.55%
2022-05-11	2022-05-12	13	146.50	142.56	-51.22 USD	-2.69%
2022-05-18	2022-05-20	17	140.82	137.59	-54.91 USD	-2.29%
2022-09-13	2022-09-20	15	153.84	156.90	45.90 USD	1.99%
2025-04-03	2025-04-04	12	203.19	188.38	-177.72 USD	-7.29%
2025-04-04	2025-04-07	9	188.38	181.46	-62.28 USD	-3.67%