

# ema50\_cross — AAPL

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

## Summary — strategy vs buy & hold

Metric	Strategy	Buy & hold
Total return	45.73%	110.55%
CAGR	7.83%	16.08%
Max drawdown	-26.85%	-33.43%
Sharpe	0.54	0.68
Win rate	31.82%	—
# trades	44	—
Exposure	57.45%	100.00%

## Strategy (DSL)

```
id: ema50_cross
name: "Price vs EMA50"
timeframe: 1d
# window omitted -> adapters default to the last 5 years
indicators:
  - {name: ema50, type: EMA, period: 50, source: close}
entry: {when: "close > ema50"}
exit: {when: "close < ema50"}
risk: {stop_loss_pct: 5}
sizing: {mode: all_in, max_concurrent: 1}
```

## Equity & drawdown

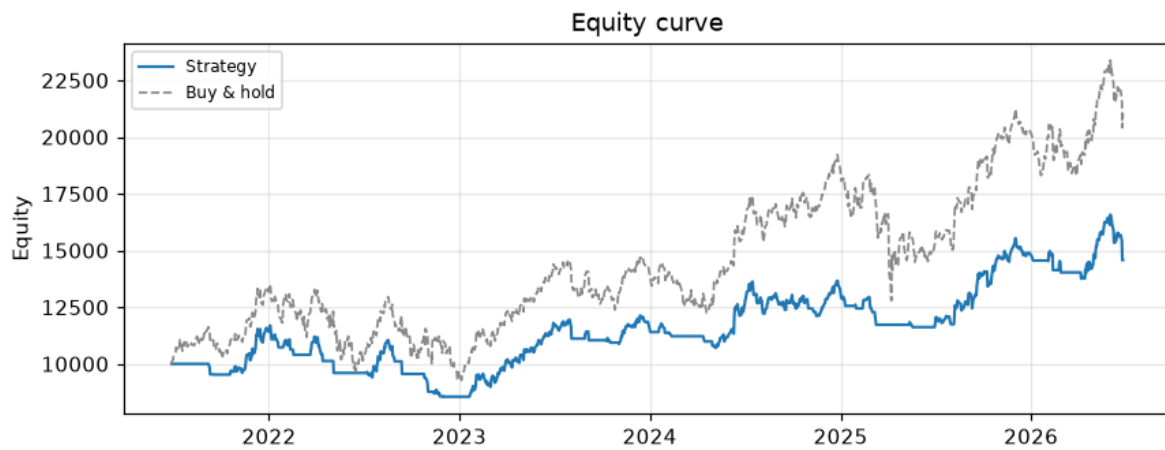


Figure 1: Equity curve (strategy vs buy & hold)

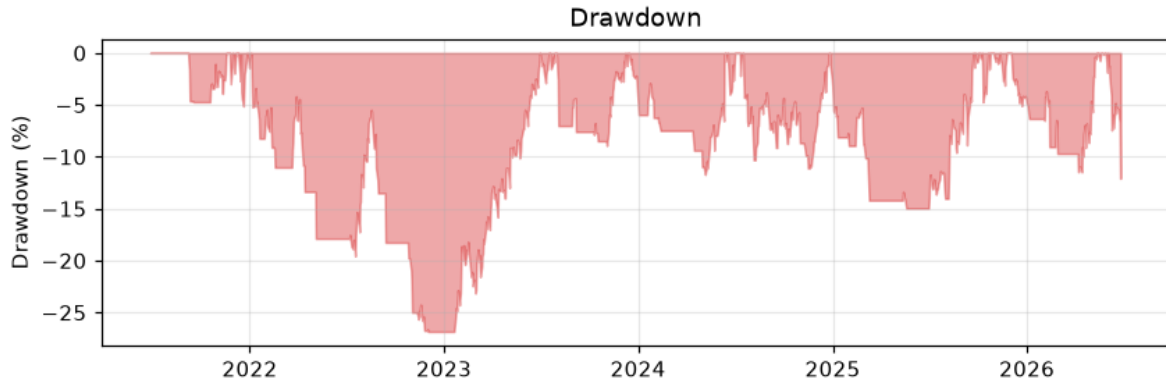


Figure 2: Drawdown

### Daily returns

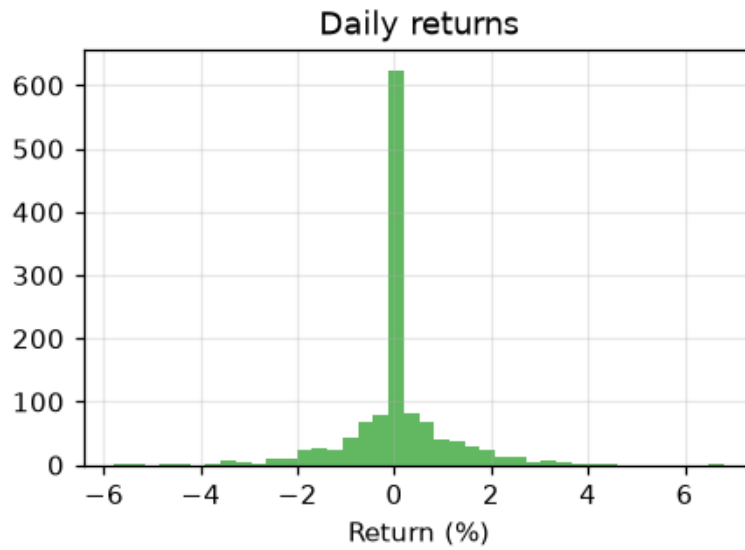


Figure 3: Daily returns

### Price & trades

### Trades

Entry	Exit	Qty	Entry px	Exit px	PnL	Return
2021-09-07	2021-09-10	60	156.69	148.97	-463.20 USD	-4.93%
2021-09-10	2021-09-17	3	148.97	146.06	-8.73 USD	-1.95%
2021-10-18	2022-01-19	61	146.55	166.23	1,200.48 USD	13.43%
2022-01-28	2022-02-11	59	170.33	168.64	-99.71 USD	-0.99%
2022-02-15	2022-02-17	58	172.79	168.88	-226.78 USD	-2.26%
2022-03-21	2022-04-11	59	165.38	165.75	21.83 USD	0.22%
2022-04-13	2022-04-14	58	170.40	165.29	-296.38 USD	-3.00%
2022-05-04	2022-05-05	57	166.02	156.77	-527.25 USD	-5.57%
2022-07-07	2022-07-11	62	146.35	144.87	-91.76 USD	-1.01%
2022-07-12	2022-07-13	61	145.86	145.49	-22.57 USD	-0.25%
2022-07-14	2022-08-30	60	148.47	158.91	626.40 USD	7.03%
2022-09-12	2022-09-13	58	163.43	153.84	-556.22 USD	-5.87%
2022-10-25	2022-10-26	59	152.34	149.35	-176.41 USD	-1.96%
2022-10-28	2022-11-02	57	155.74	145.03	-610.47 USD	-6.88%
2022-11-11	2022-11-21	55	149.70	148.01	-92.95 USD	-1.13%
2022-11-22	2022-11-25	54	150.18	148.11	-111.78 USD	-1.38%
2022-11-30	2022-12-02	54	148.03	147.81	-11.88 USD	-0.15%
2023-01-20	2023-08-04	58	137.87	181.99	2,558.96 USD	32.00%
2023-08-29	2023-09-06	57	184.12	182.91	-68.97 USD	-0.66%
2023-10-09	2023-10-17	58	178.99	177.15	-106.72 USD	-1.03%

Entry	Exit	Qty	Entry px	Exit px	PnL	Return
2023-11-02	2024-01-02	58	177.57	185.64	468.06 USD	4.54%
2024-01-18	2024-01-30	57	188.63	188.04	-33.63 USD	-0.31%
2024-02-06	2024-02-08	57	189.30	188.32	-55.86 USD	-0.52%
2024-02-09	2024-02-12	56	188.85	187.15	-95.20 USD	-0.90%
2024-04-12	2024-04-15	60	176.55	172.69	-231.60 USD	-2.19%
2024-04-29	2024-04-30	60	173.50	170.33	-190.20 USD	-1.83%
2024-05-03	2024-08-05	55	183.38	209.27	1,423.95 USD	14.12%
2024-08-08	2024-09-16	54	213.31	216.32	162.54 USD	1.41%
2024-09-18	2024-10-07	53	220.69	221.69	53.00 USD	0.45%
2024-10-08	2024-10-31	52	225.77	225.91	7.28 USD	0.06%
2024-11-07	2024-11-11	51	227.48	224.23	-165.75 USD	-1.43%
2024-11-14	2024-11-15	51	228.22	225.00	-164.22 USD	-1.41%
2024-11-18	2025-01-10	50	228.02	236.85	441.50 USD	3.87%
2025-01-28	2025-01-31	50	238.26	236.00	-113.00 USD	-0.95%
2025-02-12	2025-02-27	49	236.87	237.30	21.07 USD	0.18%
2025-02-28	2025-03-03	48	241.84	238.03	-182.88 USD	-1.57%
2025-03-07	2025-03-10	48	239.07	227.48	-556.32 USD	-4.85%
2025-05-12	2025-05-19	52	210.79	208.78	-104.52 USD	-0.95%
2025-06-30	2025-07-31	53	205.17	207.57	127.20 USD	1.17%
2025-08-06	2026-01-05	52	213.25	267.26	2,808.52 USD	25.33%

Entry	Exit	Qty	Entry px	Exit px	PnL	Return
2026-02-02	2026-02-12	51	270.01	261.73	-422.28 USD	-3.07%
2026-02-23	2026-02-27	50	266.18	264.18	-100.00 USD	-0.75%
2026-04-06	2026-04-07	51	258.86	253.50	-273.36 USD	-2.07%
2026-04-08	2026-06-25	50	258.90	275.15	812.50 USD	6.28%