

ema_crossover — AAPL

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AAPL · USD · starting equity 10,000 USD

Summary — strategy vs buy & hold

Metric	Strategy	Buy & hold
Total return	61.26%	110.55%
CAGR	10.04%	16.08%
Max drawdown	-18.13%	-33.43%
Sharpe	0.65	0.68
Win rate	45.45%	—
# trades	11	—
Exposure	56.49%	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

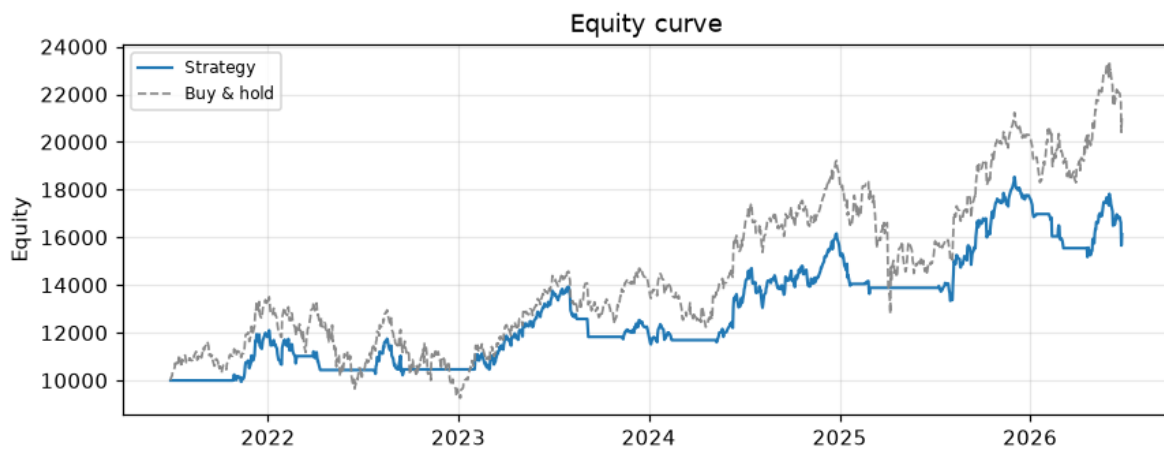


Figure 1: Equity curve (strategy vs buy & hold)

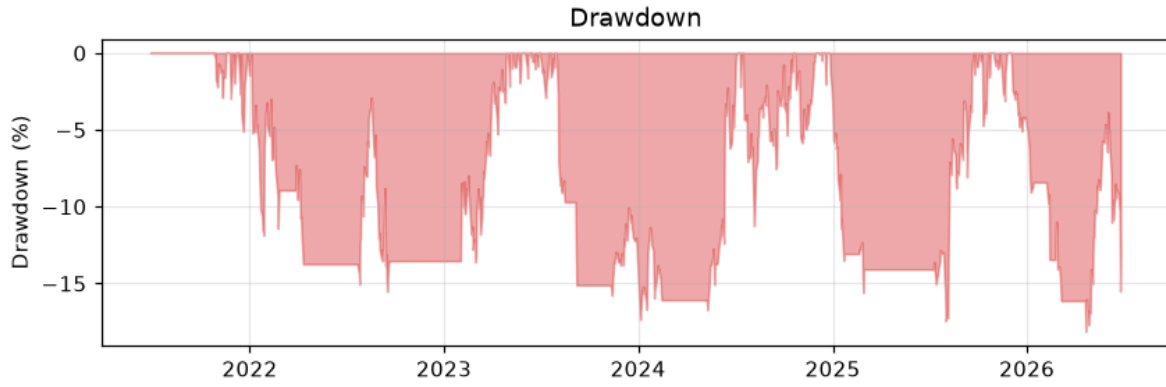


Figure 2: Drawdown

Daily returns

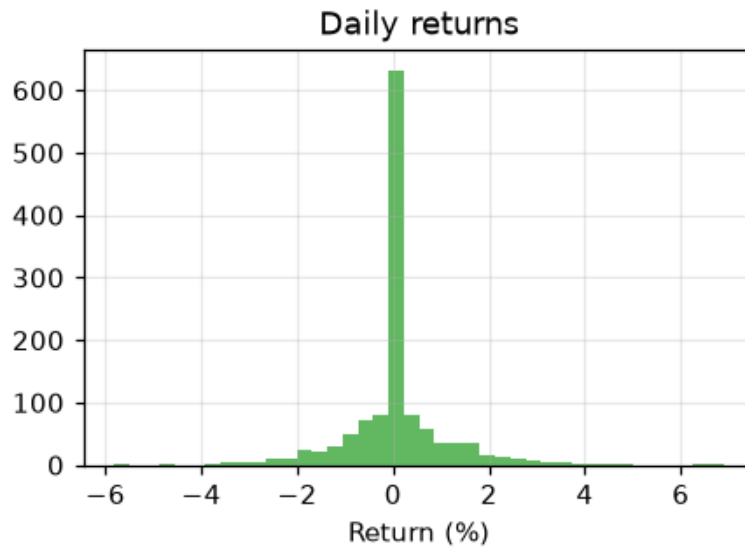


Figure 3: Daily returns

Price & trades

Trades

Entry	Exit	Qty	Entry px	Exit px	PnL	Return
2021-10-22	2022-02-25	63	148.69	164.85	1,018.08 USD	10.87%
2022-03-28	2022-04-11	59	175.60	165.75	-581.15 USD	-5.61%
2022-07-22	2022-09-19	64	154.09	154.48	24.96 USD	0.25%
2023-02-01	2023-08-16	68	145.43	176.57	2,117.52 USD	21.41%
2023-09-05	2023-09-07	62	189.70	177.56	-752.68 USD	-6.40%
2023-11-10	2024-02-14	60	186.40	184.15	-135.00 USD	-1.21%
2024-05-09	2025-01-22	60	184.57	223.83	2,355.60 USD	21.27%
2025-02-19	2025-02-28	54	244.87	241.84	-163.62 USD	-1.24%
2025-07-09	2026-01-13	62	211.14	261.05	3,094.42 USD	23.64%
2026-02-06	2026-02-12	57	278.12	261.73	-934.23 USD	-5.89%
2026-02-23	2026-03-06	57	266.18	257.46	-497.04 USD	-3.28%