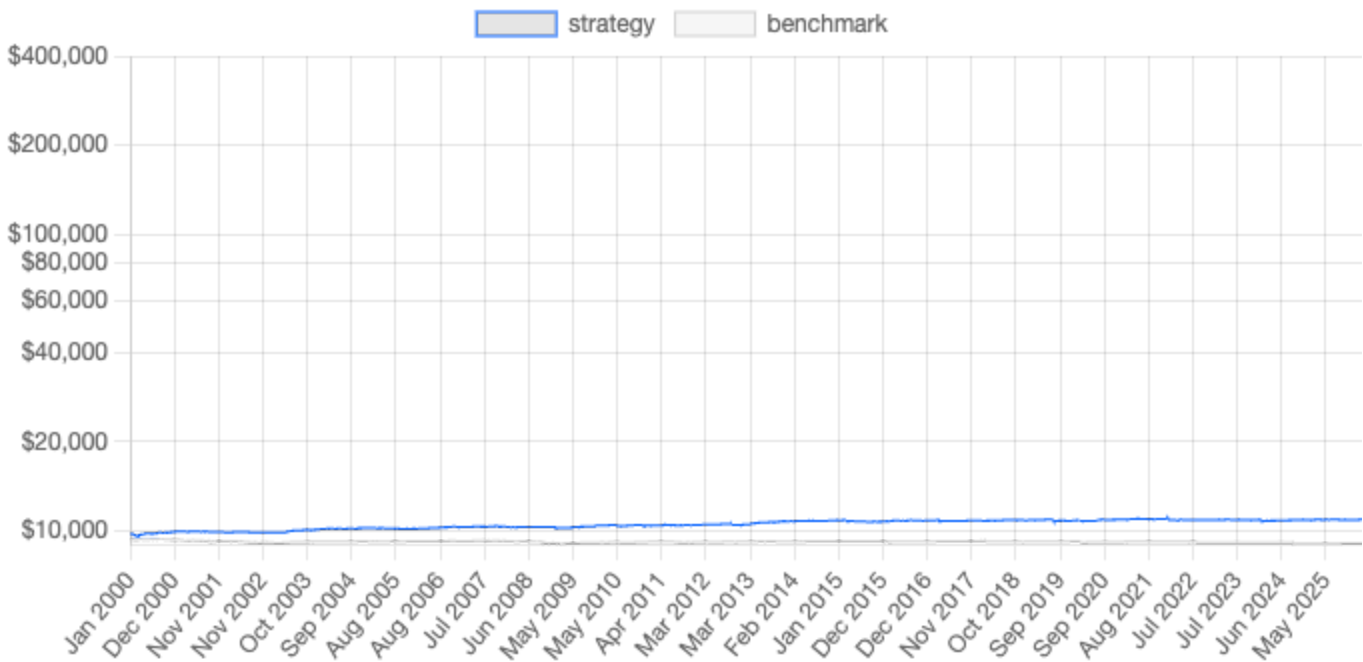Live Trading Models · Sep 17, 2024 · 12 min read

Buy the dip (weekly)

Peter

We have been trading this strategy since 2018. It involves buying stocks from the S&P 500 index during short-term declines in the direction of the main trend (the "**Buy the Dip**" strategy).

The strategy operates on a weekly timeframe and has an excellent expectancy of 6.43%. The overview displays standard commissions from Interactive Brokers.

The graph illustrates the strategy's performance, represented by the blue line, based on backtesting and out-of-sample data since 2018. Capital is continuously reinvested. For comparison, the benchmark, holding the S&P 500, is also displayed.

The following includes detailed performance statistics, a comprehensive comparison with the benchmark, monthly performance data, the positions currently held, and a brief description of the strategy.

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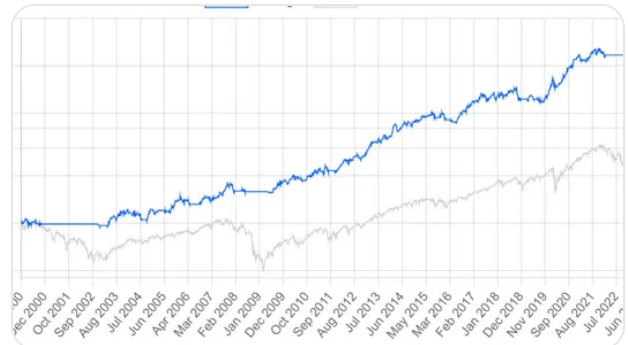Share   𝕏 Share   Share   f Share   in Share   ✉ Email   🔗 Copy

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