

# This config file sets up a 15-year investment window

years=20

# We'll do a 1-month step for our sweeps

stepsize=1

approach=S&P500\_buyhold

ticker=^GSPC, strategy=buy\_hold, spread=0.05, expense\_ratio=0.1

approach=S&P500\_SMA\_Trading

ticker=^GSPC, strategy=sma\_trading, spread=0.05, expense\_ratio=0.1

approach=S&P500\_adv\_daytrading

ticker=^GSPC, strategy=advanced\_daytrading, spread=0.05, expense\_ratio=0.1

approach=S&P500\_RSI

ticker=^GSPC, strategy=rsi, spread=0.05, expense\_ratio=0.1

approach=S&P500\_Momentum\_Breakout

ticker=^GSPC, strategy=momentum\_breakout, spread=0.05, expense\_ratio=0.1

approach=NASDAQ\_buyhold

ticker=^IXIC, strategy=buy\_hold, spread=0.05, expense\_ratio=0.1

approach=NASDAQ\_SMA\_Trading

ticker=^IXIC, strategy=sma\_trading, spread=0.05, expense\_ratio=0.1

approach=NASDAQ\_adv\_daytrading

ticker=^IXIC, strategy=advanced\_daytrading, spread=0.05, expense\_ratio=0.1

approach=NASDAQ\_RSI

ticker=^IXIC, strategy=rsi, spread=0.05, expense\_ratio=0.1

approach=NASDAQ\_Momentum\_Breakout

ticker=^IXIC, strategy=momentum\_breakout, spread=0.05, expense\_ratio=0.1

Approach S&P500\_buyhold => ERROR: ['Close']

Approach NASDAQ\_buyhold => ERROR: ['Close']

=== Approach: S&P500\_SMA\_Trading ===

lowest\_valley => min:-55.58 (start 1999-12-01), max:-0.02 (start 1985-09-03), avg:-18.13

highest\_peak => min:99.02 (start 1999-12-01), max:1256.49 (start 1980-03-03), avg:447.79

final\_result => min:66.05 (start 2000-04-03), max:1250.65 (start 1980-01-02), avg:352.30

avg\_annual\_return => min:2.57% (start 2000-04-03), max:13.90% (start 1980-01-02), avg:7.28%

=== Approach: S&P500\_adv\_daytrading ===

lowest\_valley => min:-51.11 (start 1999-07-01), max:-0.03 (start 1983-02-01), avg:-12.85

highest\_peak => min:88.66 (start 1999-07-01), max:1376.80 (start 1982-07-01), avg:494.45

final\_result => min:77.41 (start 1999-01-04), max:1181.42 (start 1980-04-01), avg:374.35

avg\_annual\_return => min:2.91% (start 1999-01-04), max:13.60% (start 1980-04-01), avg:7.69%

=== Approach: S&P500\_RSI ===

lowest\_valley => min:-7.79 (start 2000-12-01), max:-0.01 (start 2002-07-01), avg:-1.92

highest\_peak => min:5.37 (start 1987-04-01), max:26.79 (start 2004-10-01), avg:15.21

final\_result => min:3.59 (start 1987-04-01), max:26.67 (start 2004-09-01), avg:14.10

avg\_annual\_return => min:0.18% (start 1987-04-01), max:1.19% (start 2004-09-01), avg:0.66%

=== Approach: S&P500\_Momentum\_Breakout ===

lowest\_valley => min:-1.37 (start 1980-06-02), max:-1.37 (start 2000-02-01), avg:-1.37

highest\_peak => min:-0.00 (start 1980-01-02), max:-0.00 (start 1980-01-02), avg:-0.00

final\_result => min:-1.37 (start 1980-06-02), max:-1.37 (start 2000-02-01), avg:-1.37

avg\_annual\_return => min:-0.07% (start 1980-06-02), max:-0.07% (start 2000-02-01), avg:-0.07%

=== Approach: NASDAQ\_SMA\_Trading ===

lowest\_valley => min:-75.54 (start 2000-01-03), max:-0.02 (start 1982-08-02), avg:-21.05

highest\_peak => min:87.58 (start 2000-01-03), max:2932.56 (start 1980-04-01), avg:979.46

final\_result => min:86.28 (start 2000-04-03), max:2881.05 (start 1980-04-01), avg:525.31

avg\_annual\_return => min:3.16% (start 2000-04-03), max:18.50% (start 1980-04-01), avg:9.02%

=== Approach: NASDAQ\_adv\_daytrading ===

lowest\_valley => min:-61.95 (start 2001-02-01), max:-0.03 (start 1997-07-01), avg:-12.58

highest\_peak => min:420.52 (start 2000-03-01), max:4683.97 (start 1980-04-01), avg:1499.85

final\_result => min:385.09 (start 2000-04-03), max:4602.73 (start 1980-04-01), avg:1163.20

avg\_annual\_return => min:8.22% (start 2000-04-03), max:21.23% (start 1980-04-01), avg:13.15%

=== Approach: NASDAQ\_RSI ===

lowest\_valley => min:-18.32 (start 2000-08-01), max:-5.11 (start 2001-09-04), avg:-11.45

highest\_peak => min:-0.00 (start 1980-01-02), max:13.00 (start 1990-04-02), avg:5.02

final\_result => min:-13.10 (start 1988-12-01), max:12.82 (start 2001-09-04), avg:-3.68

avg\_annual\_return => min:-0.70% (start 1988-12-01), max:0.61% (start 2001-09-04), avg:-0.20%

=== Approach: NASDAQ\_Momentum\_Breakout ===

lowest\_valley => min:-1.37 (start 1980-06-02), max:-1.37 (start 2000-02-01), avg:-1.37

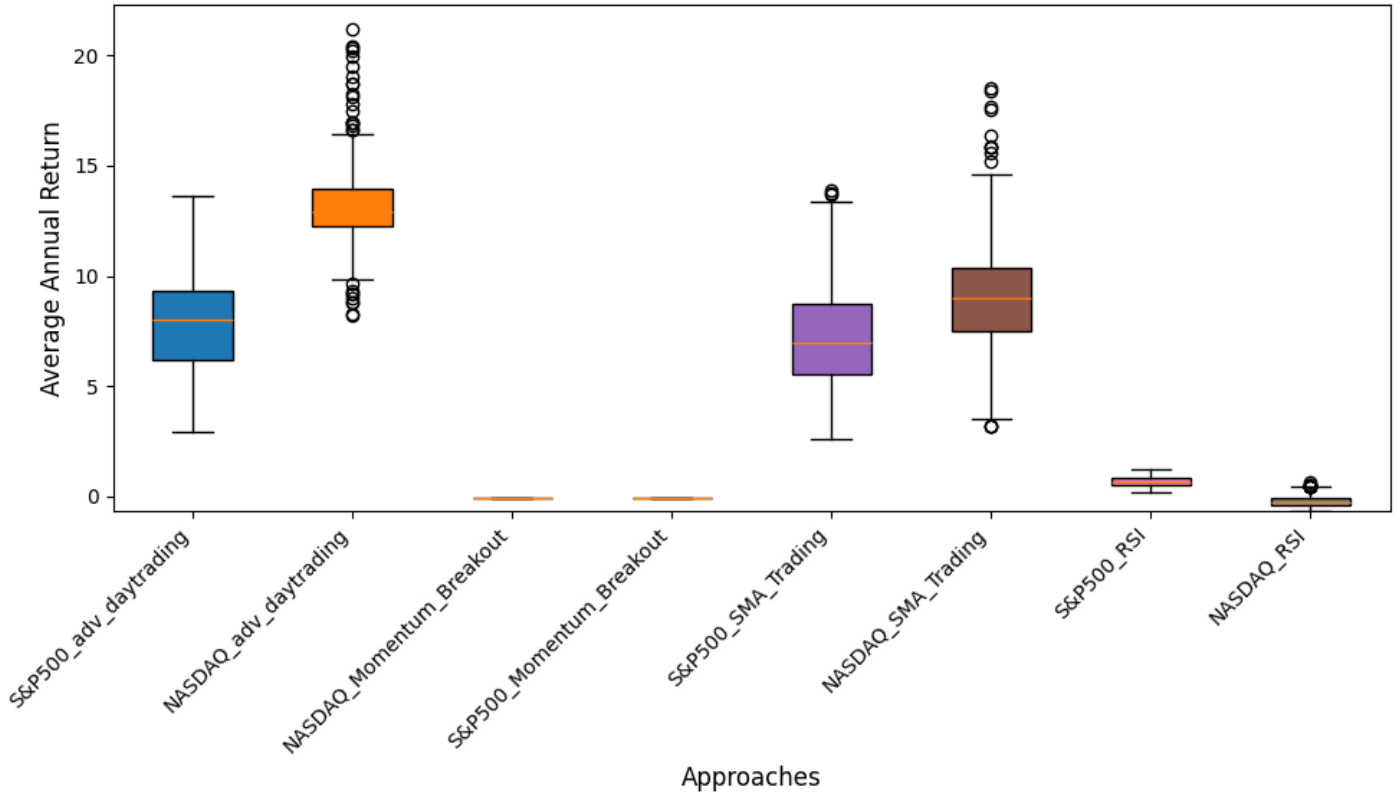
highest\_peak => min:-0.00 (start 1980-01-02), max:-0.00 (start 1980-01-02), avg:-0.00

final\_result => min:-1.37 (start 1980-06-02), max:-1.37 (start 2000-02-01), avg:-1.37

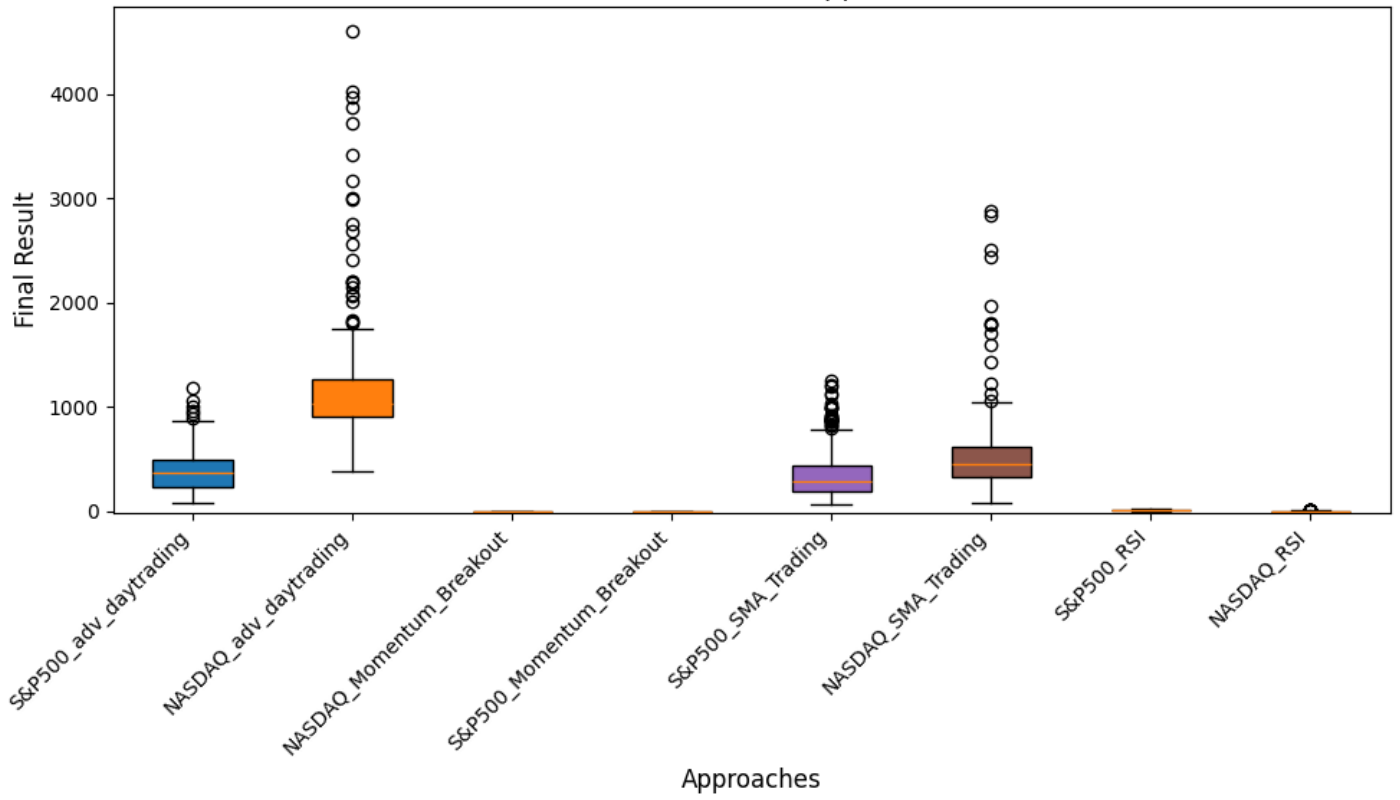
avg\_annual\_return => min:-0.07% (start 1980-06-02), max:-0.07% (start 2000-02-01), avg:-0.07%

Histogram saved to reports\Strategy\_Sweep\_2\_20years\_06232025\histogram.png

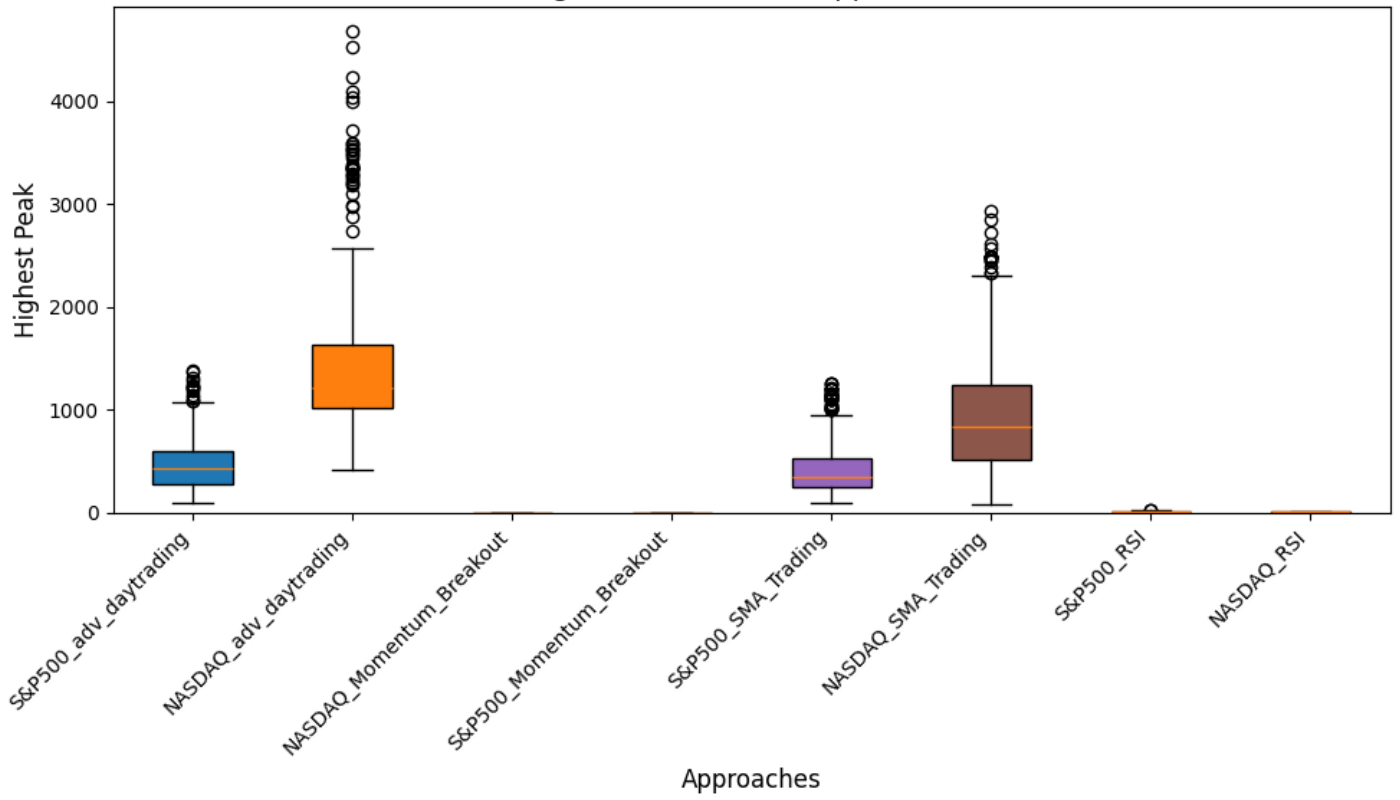
Average Annual Return Across Approaches



Final Result Across Approaches



Highest Peak Across Approaches



# Rank Histogram Across Common Monthly Starts

