```
# This config file sets up a 15-year investment window
years=5


# 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
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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 ===

lowest_valley => min:-56.35 (start 2007-10-01), max:-0.03 (start 1983-02-01), avg:-16.03

highest_peak => min:-0.00 (start 2000-09-01), max:218.16 (start 1995-01-03), avg:77.10

final_result => min:-36.42 (start 2004-03-01), max:218.16 (start 1995-01-03), avg:61.23

avg_annual_return => min:-8.66% (start 2004-03-01), max:26.05% (start 1995-01-03), avg:9.12%

=== Approach: S&P500_SMA_Trading ===

lowest_valley => min:-56.14 (start 2007-05-01), max:-0.02 (start 1985-09-03), avg:-15.69

highest_peak => min:-0.00 (start 2000-07-03), max:206.06 (start 1994-09-01), avg:71.67

final_result => min:-35.52 (start 2004-03-01), max:195.22 (start 1995-01-03), avg:56.32

avg_annual_return => min:-8.40% (start 2004-03-01), max:24.17% (start 1995-01-03), avg:8.47%

=== Approach: S&P500_adv_daytrading ===

lowest_valley => min:-51.11 (start 1999-07-01), max:-0.03 (start 1983-02-01), avg:-12.67

highest_peak => min:-0.00 (start 2000-09-01), max:239.81 (start 1994-12-01), avg:81.63

final_result => min:-30.89 (start 1999-07-01), max:228.67 (start 1994-07-01), avg:64.26

avg_annual_return => min:-7.12% (start 1999-07-01), max:26.87% (start 1994-07-01), avg:9.46%

=== Approach: S&P500_RSI ===

lowest_valley => min:-11.54 (start 2008-03-03), max:-0.01 (start 2002-07-01), avg:-2.04

highest_peak => min:-0.00 (start 1987-09-01), max:11.67 (start 1982-07-01), avg:4.94

final_result => min:-6.83 (start 2008-03-03), max:11.43 (start 1982-07-01), avg:3.48

avg_annual_return => min:-1.41% (start 2008-03-03), max:2.19% (start 1982-07-01), avg:0.68%

=== Approach: S&P500_Momentum_Breakout ===

lowest_valley => min:-0.35 (start 1988-04-04), max:-0.34 (start 1999-07-01), avg:-0.34

highest_peak => min:-0.00 (start 1980-01-02), max:-0.00 (start 1980-01-02), avg:-0.00

final_result => min:-0.35 (start 1988-04-04), max:-0.34 (start 1999-07-01), avg:-0.34

avg_annual_return => min:-0.07% (start 1988-04-04), max:-0.07% (start 1999-07-01), avg:-0.07%

=== Approach: NASDAQ_buyhold ===

lowest_valley => min:-76.67 (start 2000-03-01), max:-0.03 (start 2017-02-01), avg:-18.90

highest_peak => min:-0.00 (start 2000-09-01), max:519.54 (start 1995-04-03), avg:118.73

final_result => min:-56.72 (start 2000-03-01), max:477.49 (start 1995-03-01), avg:81.43

avg_annual_return => min:-15.42% (start 2000-03-01), max:42.01% (start 1995-03-01), avg:11.16%

=== Approach: NASDAQ_SMA_Trading ===

lowest_valley => min:-75.54 (start 2000-01-03), max:-0.02 (start 2017-02-01), avg:-18.30

highest_peak => min:0.11 (start 2000-08-01), max:433.30 (start 1995-04-03), avg:107.23

final_result => min:-52.27 (start 2000-01-03), max:414.22 (start 1995-03-01), avg:73.30

avg_annual_return => min:-13.75% (start 2000-01-03), max:38.75% (start 1995-03-01), avg:10.24%

=== Approach: NASDAQ_adv_daytrading ===

lowest_valley => min:-61.95 (start 2001-02-01), max:-0.03 (start 1997-07-01), avg:-11.87

highest_peak => min:-0.00 (start 2000-09-01), max:490.05 (start 1995-04-03), avg:128.98

final_result => min:-33.74 (start 2001-02-01), max:450.03 (start 1995-03-01), avg:100.84

avg_annual_return => min:-7.90% (start 2001-02-01), max:40.63% (start 1995-03-01), avg:13.96%

=== Approach: NASDAQ_RSI ===

lowest_valley => min:-11.10 (start 2000-08-01), max:-0.01 (start 2001-09-04), avg:-4.16

highest_peak => min:-0.00 (start 1980-01-02), max:10.17 (start 2014-03-03), avg:3.64

final_result => min:-9.73 (start 2000-09-01), max:9.22 (start 2011-09-01), avg:0.19

avg_annual_return => min:-2.03% (start 2000-09-01), max:1.78% (start 2011-09-01), avg:0.02%

=== Approach: NASDAQ_Momentum_Breakout ===

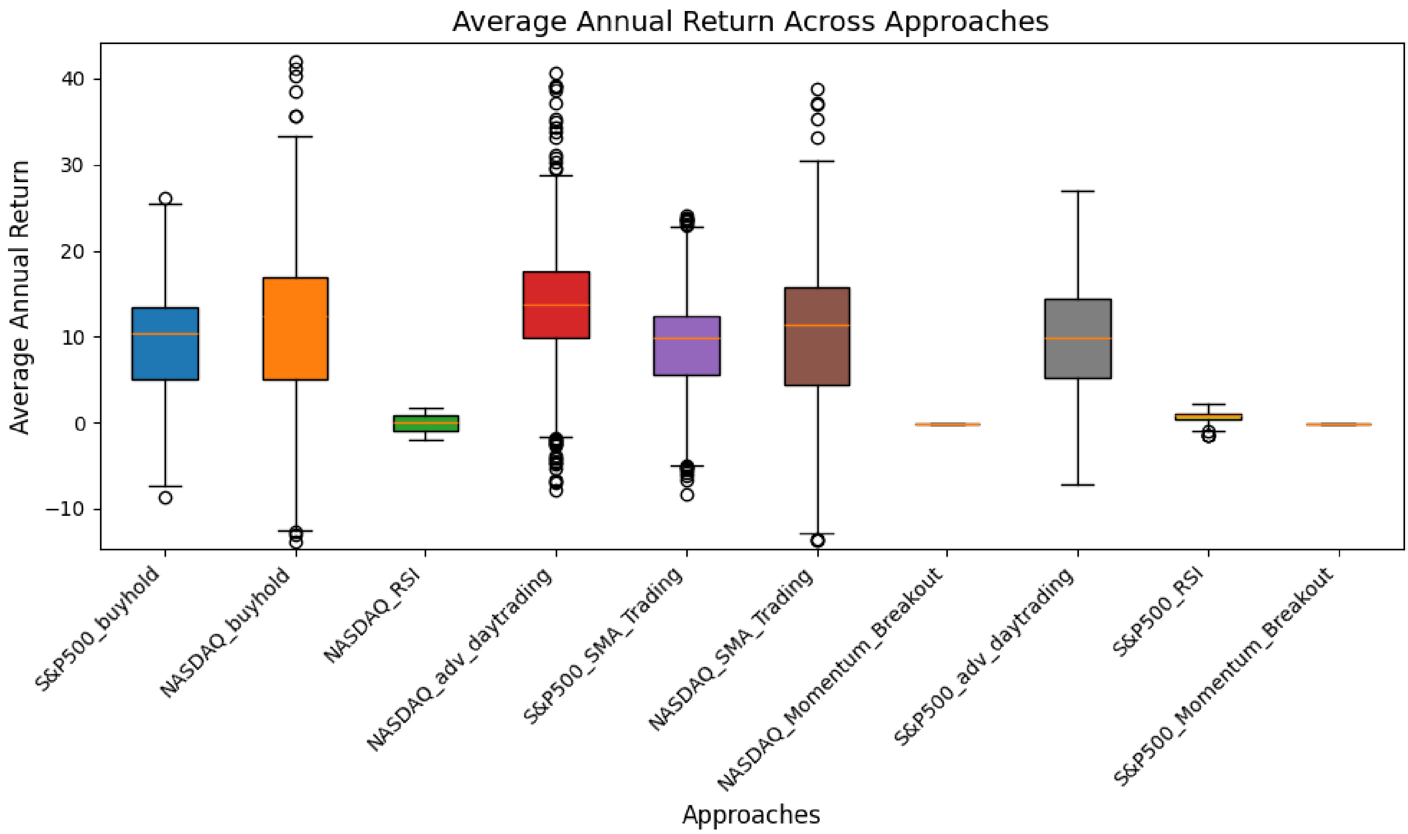
lowest_valley => min:-0.35 (start 1988-04-04), max:-0.34 (start 1999-07-01), avg:-0.34

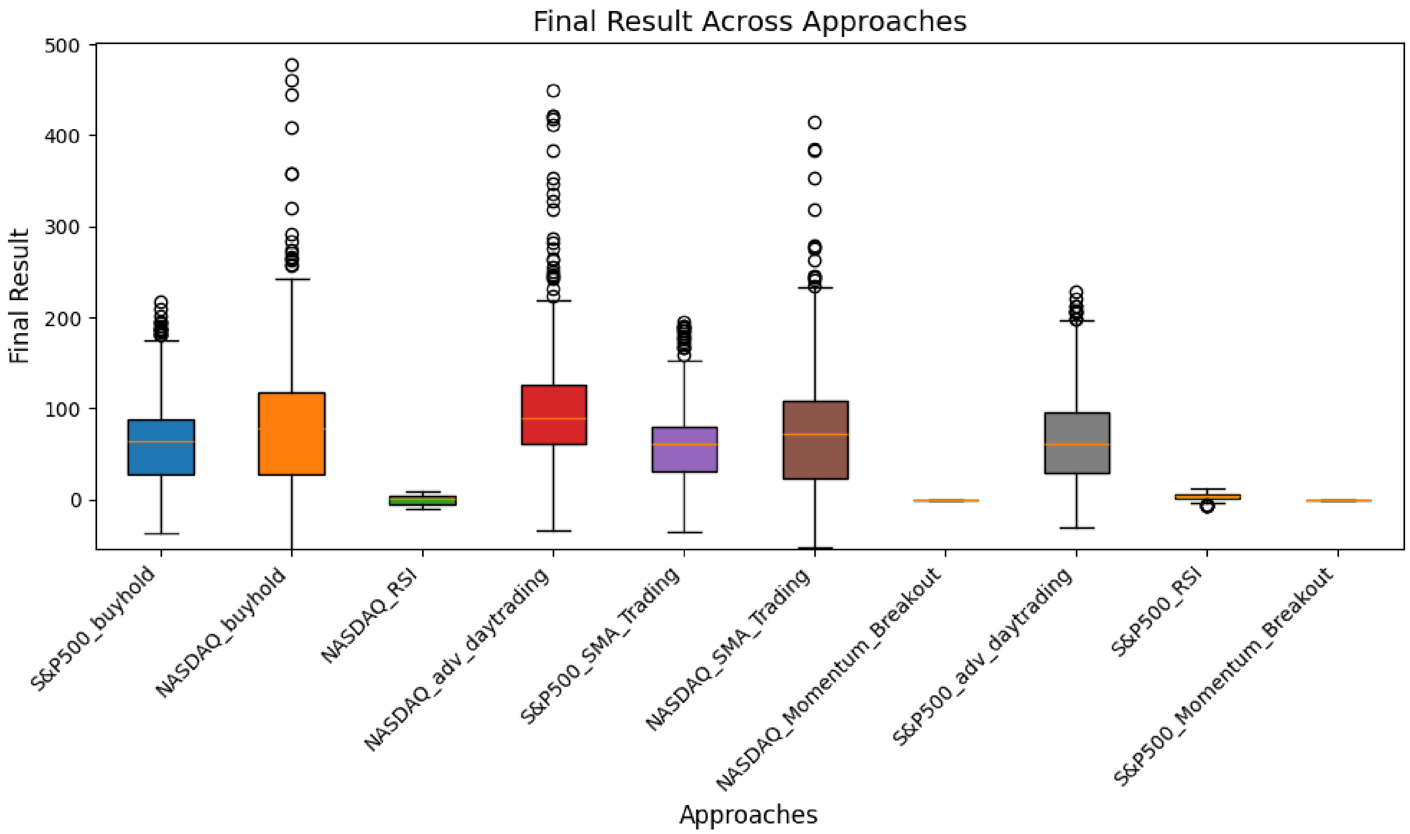
highest_peak => min:-0.00 (start 1980-01-02), max:-0.00 (start 1980-01-02), avg:-0.00

final_result => min:-0.35 (start 1988-04-04), max:-0.34 (start 1999-07-01), avg:-0.34

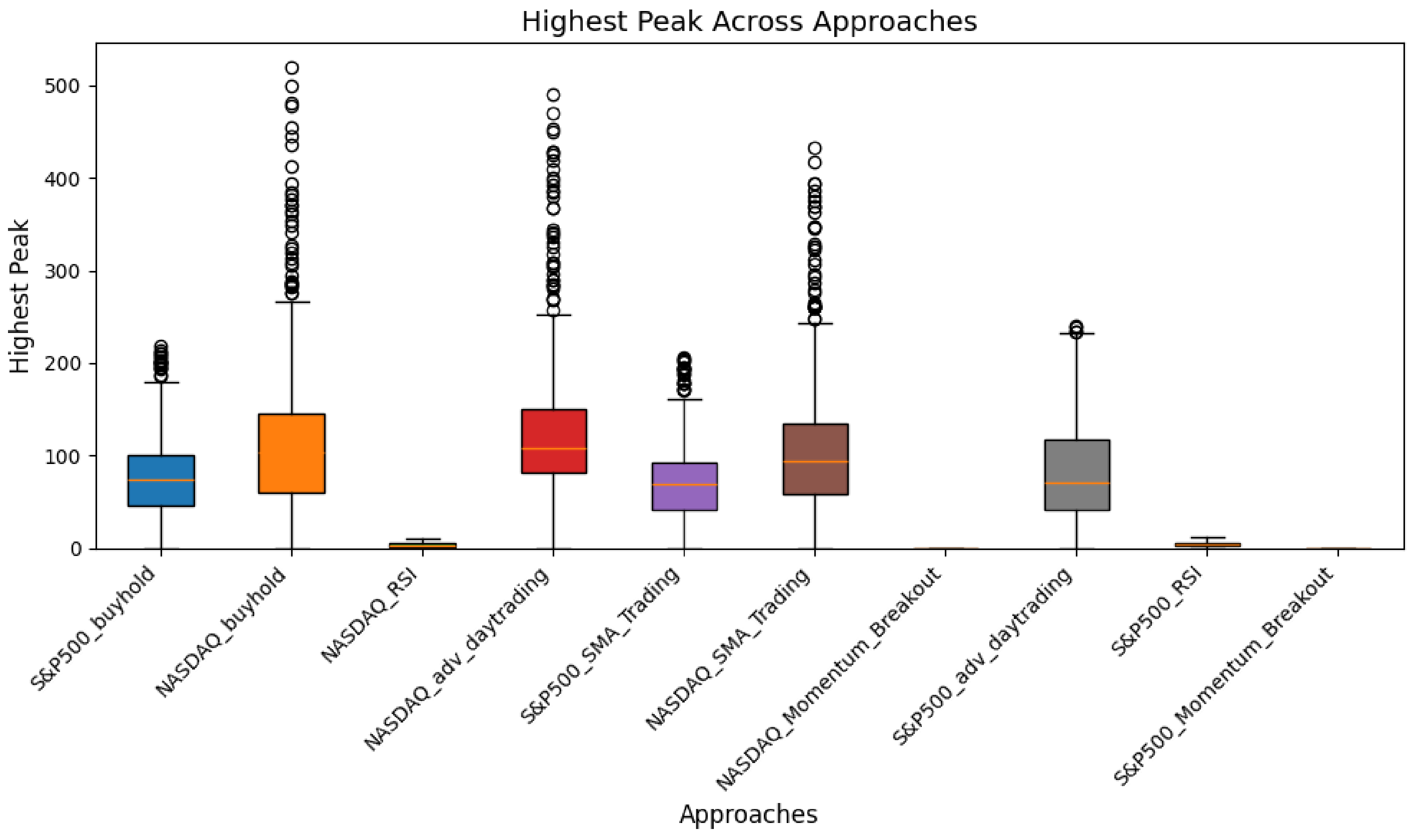
avg_annual_return => min:-0.07% (start 1988-04-04), max:-0.07% (start 1999-07-01), avg:-0.07%

Histogram saved to reports\Strategy_Sweep_1_5years_06202025\histogram.png

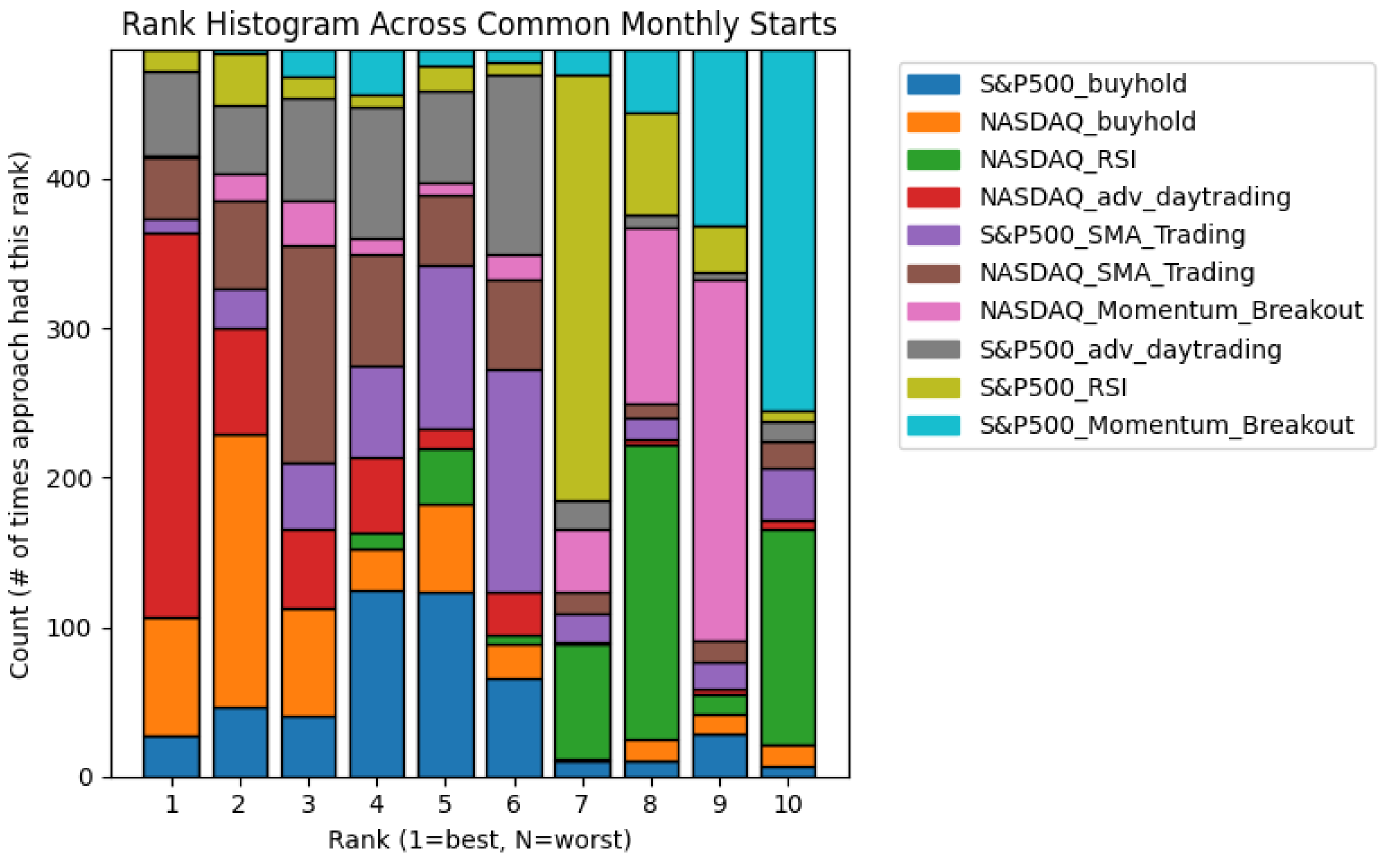

Average Annual Return Across Approaches
Average Annual Return
40
30
20
10
0
−10
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_RSI
NASDAQ_adv_daytrading
S&P500_SMA_Trading
NASDAQ_SMA_Trading
NASDAQ_Momentum_Breakout
S&P500_adv_daytrading
S&P500_RSI
S&P500_Momentum_Breakout
Approaches

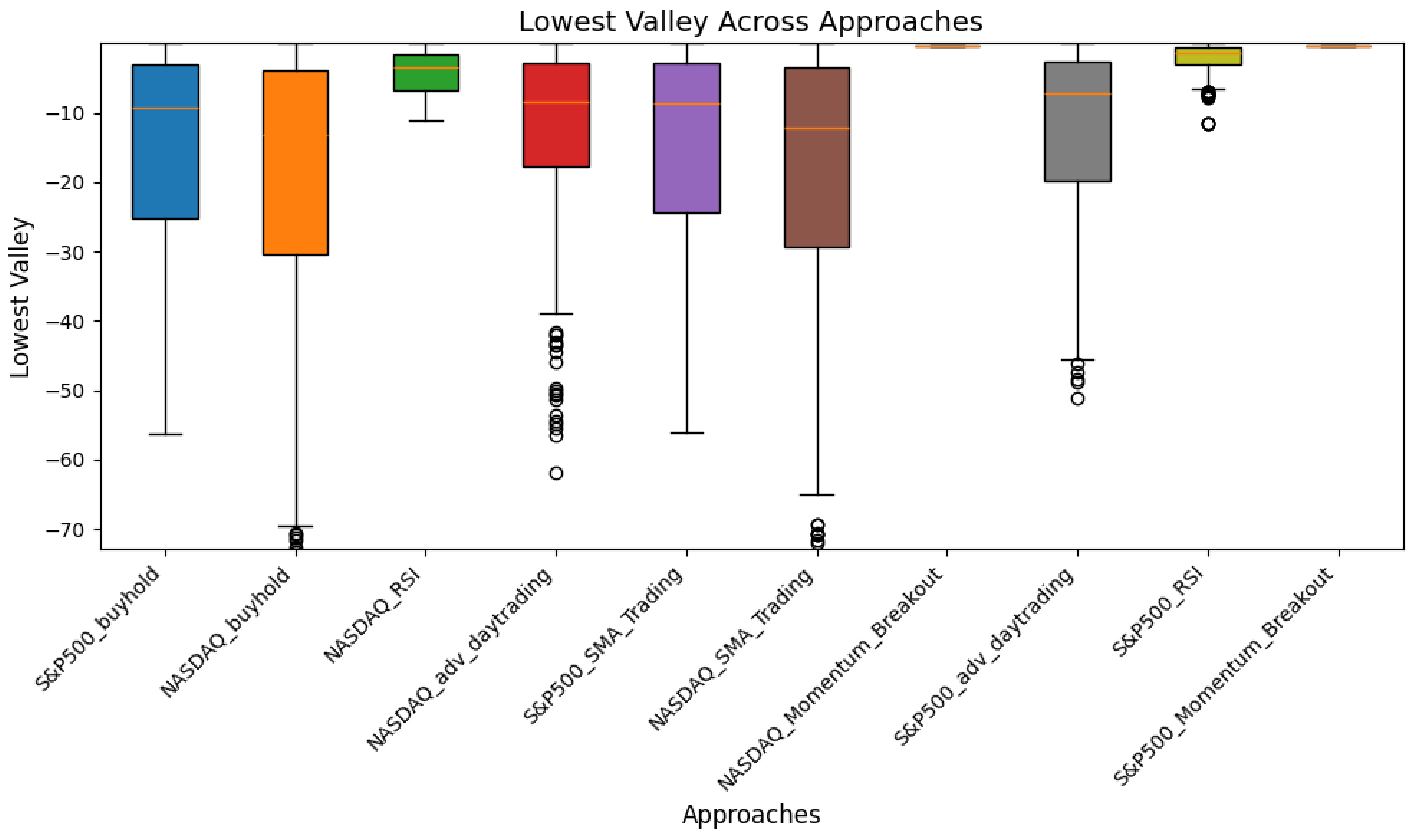


Final Result Across Approaches
Final Result
500
400
300
200
100
0
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_RSI
NASDAQ_adv_daytrading
S&P500_SMA_Trading
NASDAQ_SMA_Trading
NASDAQ_Momentum_Breakout
S&P500_adv_daytrading
S&P500_RSI
S&P500_Momentum_Breakout
Approaches



Highest Peak Across Approaches
Highest Peak
0
100
200
300
400
500
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_RSI
NASDAQ_adv_daytrading
S&P500_SMA_Trading
NASDAQ_SMA_Trading
NASDAQ_Momentum_Breakout
S&P500_adv_daytrading
S&P500_RSI
S&P500_Momentum_Breakout
Approaches


Rank Histogram Across Common Monthly Starts
Count (# of times approach had this rank)
Rank (1=best, N=worst)
0
100
200
300
400
1
2
3
4
5
6
7
8
9
10
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_RSI
NASDAQ_adv_daytrading
S&P500_SMA_Trading
NASDAQ_SMA_Trading
NASDAQ_Momentum_Breakout
S&P500_adv_daytrading
S&P500_RSI
S&P500_Momentum_Breakout


Lowest Valley Across Approaches
Lowest Valley
−10
−20
−30
−40
−50
−60
−70
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_RSI
NASDAQ_adv_daytrading
S&P500_SMA_Trading
NASDAQ_SMA_Trading
NASDAQ_Momentum_Breakout
S&P500_adv_daytrading
S&P500_RSI
S&P500_Momentum_Breakout
Approaches