```
# This config file sets up a 15-year investment window
years=10


# 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:-18.17

highest_peak => min:3.44 (start 2000-09-01), max:388.23 (start 1990-11-01), avg:171.24

final_result => min:-38.88 (start 1999-04-01), max:366.19 (start 1990-09-04), avg:143.88

avg_annual_return => min:-4.80% (start 1999-04-01), max:16.64% (start 1990-09-04), avg:8.51%

=== Approach: S&P500_SMA_Trading ===

lowest_valley => min:-56.14 (start 2007-05-01), max:-0.02 (start 1985-09-03), avg:-18.11

highest_peak => min:3.46 (start 1999-12-01), max:378.37 (start 1990-09-04), avg:162.86

final_result => min:-43.78 (start 1999-03-01), max:375.16 (start 1990-09-04), avg:135.75

avg_annual_return => min:-5.60% (start 1999-03-01), max:16.86% (start 1990-09-04), avg:8.13%

=== Approach: S&P500_adv_daytrading ===

lowest_valley => min:-51.11 (start 1999-07-01), max:-0.03 (start 1983-02-01), avg:-13.68

highest_peak => min:1.95 (start 1999-07-01), max:415.47 (start 1989-04-03), avg:180.15

final_result => min:-41.89 (start 1999-05-03), max:408.62 (start 1989-01-03), avg:148.08

avg_annual_return => min:-5.28% (start 1999-05-03), max:17.66% (start 1989-01-03), avg:8.69%

=== Approach: S&P500_RSI ===

lowest_valley => min:-11.54 (start 2008-03-03), max:-0.01 (start 2002-07-01), avg:-1.83

highest_peak => min:0.87 (start 2000-12-01), max:16.69 (start 2011-11-01), avg:8.80

final_result => min:-1.51 (start 1986-08-01), max:16.69 (start 2011-11-01), avg:6.99

avg_annual_return => min:-0.15% (start 1986-08-01), max:1.56% (start 2011-11-01), avg:0.67%

=== Approach: S&P500_Momentum_Breakout ===

lowest_valley => min:-0.69 (start 1986-04-01), max:-0.69 (start 2000-09-01), avg:-0.69

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

final_result => min:-0.69 (start 1986-04-01), max:-0.69 (start 2000-09-01), avg:-0.69

avg_annual_return => min:-0.07% (start 1986-04-01), max:-0.07% (start 2000-09-01), avg:-0.07%

=== Approach: NASDAQ_buyhold ===

lowest_valley => min:-76.67 (start 2000-03-01), max:-0.03 (start 1980-05-01), avg:-20.87

highest_peak => min:-0.00 (start 2000-09-01), max:1397.59 (start 1990-11-01), avg:320.80

final_result => min:-53.25 (start 2000-03-01), max:997.28 (start 1990-09-04), avg:207.80

avg_annual_return => min:-7.32% (start 2000-03-01), max:27.07% (start 1990-09-04), avg:10.54%

=== Approach: NASDAQ_SMA_Trading ===

lowest_valley => min:-75.54 (start 2000-01-03), max:-0.02 (start 1982-08-02), avg:-20.59

highest_peak => min:0.65 (start 2000-07-03), max:1221.59 (start 1990-09-04), avg:295.23

final_result => min:-53.28 (start 1999-12-01), max:1000.68 (start 1990-09-04), avg:192.35

avg_annual_return => min:-7.33% (start 1999-12-01), max:27.11% (start 1990-09-04), avg:9.98%

=== Approach: NASDAQ_adv_daytrading ===

lowest_valley => min:-61.95 (start 2001-02-01), max:-0.03 (start 1997-07-01), avg:-12.74

highest_peak => min:13.79 (start 2001-02-01), max:1350.01 (start 1990-11-01), avg:361.95

final_result => min:1.38 (start 2000-09-01), max:1038.32 (start 1990-09-04), avg:286.43

avg_annual_return => min:0.14% (start 2000-09-01), max:27.53% (start 1990-09-04), avg:13.66%

=== Approach: NASDAQ_RSI ===

lowest_valley => min:-18.32 (start 2000-08-01), max:-0.01 (start 2011-11-01), avg:-6.86

highest_peak => min:-0.00 (start 1980-01-02), max:18.23 (start 2009-02-02), avg:5.52

final_result => min:-15.57 (start 2000-09-01), max:17.60 (start 2008-10-01), avg:-0.53

avg_annual_return => min:-1.68% (start 2000-09-01), max:1.63% (start 2008-10-01), avg:-0.08%

=== Approach: NASDAQ_Momentum_Breakout ===

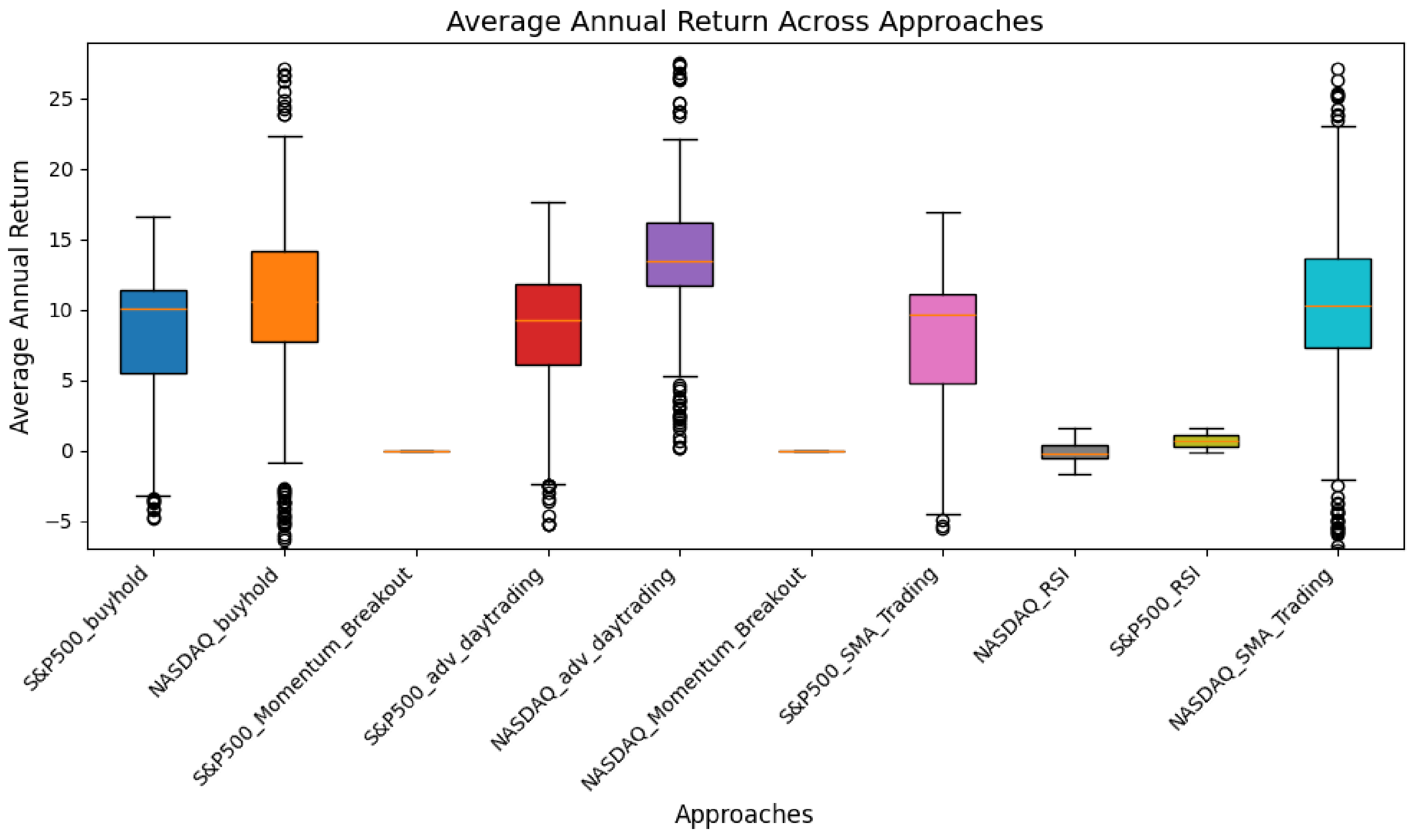
lowest_valley => min:-0.69 (start 1986-04-01), max:-0.69 (start 2000-09-01), avg:-0.69

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

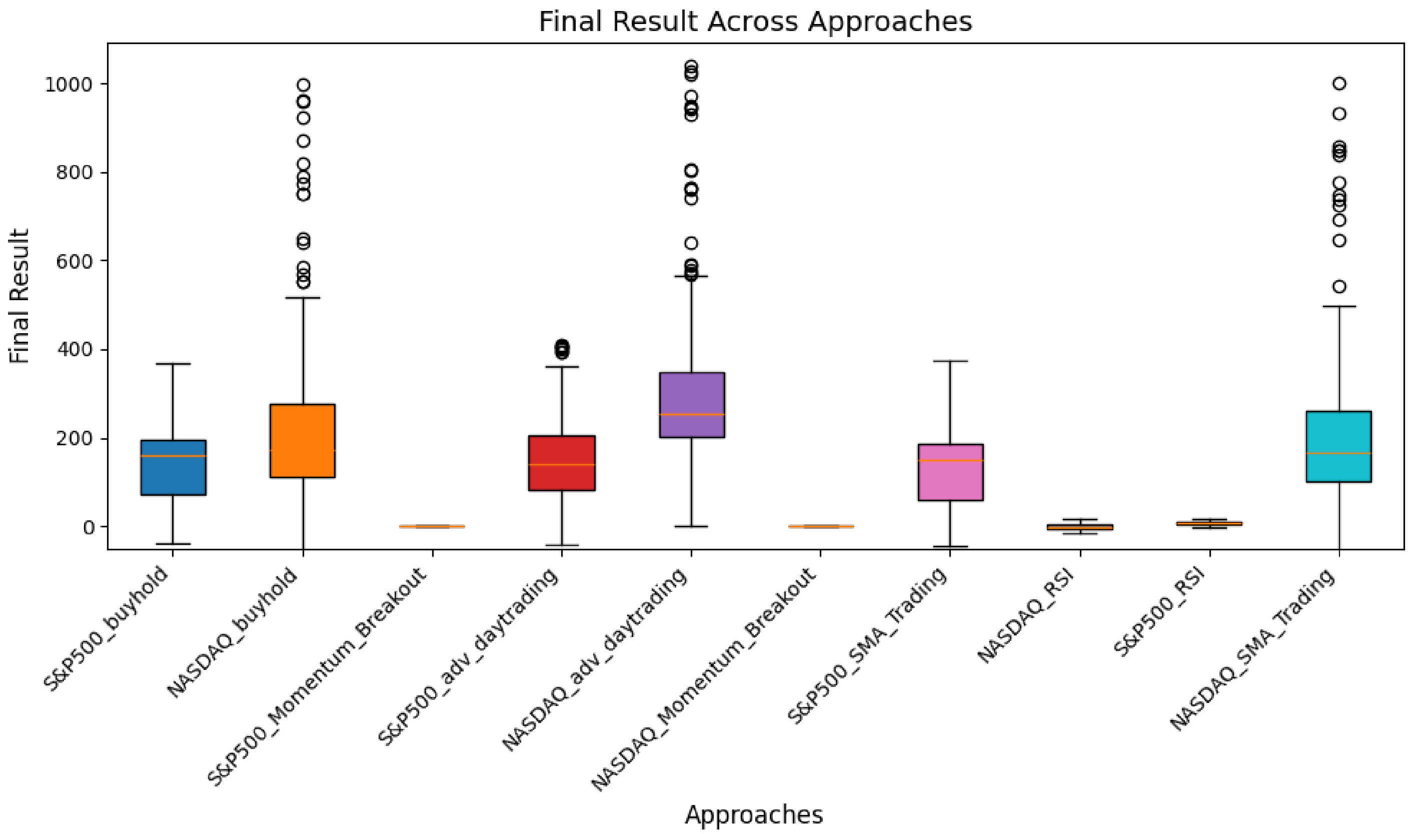
final_result => min:-0.69 (start 1986-04-01), max:-0.69 (start 2000-09-01), avg:-0.69

avg_annual_return => min:-0.07% (start 1986-04-01), max:-0.07% (start 2000-09-01), avg:-0.07%

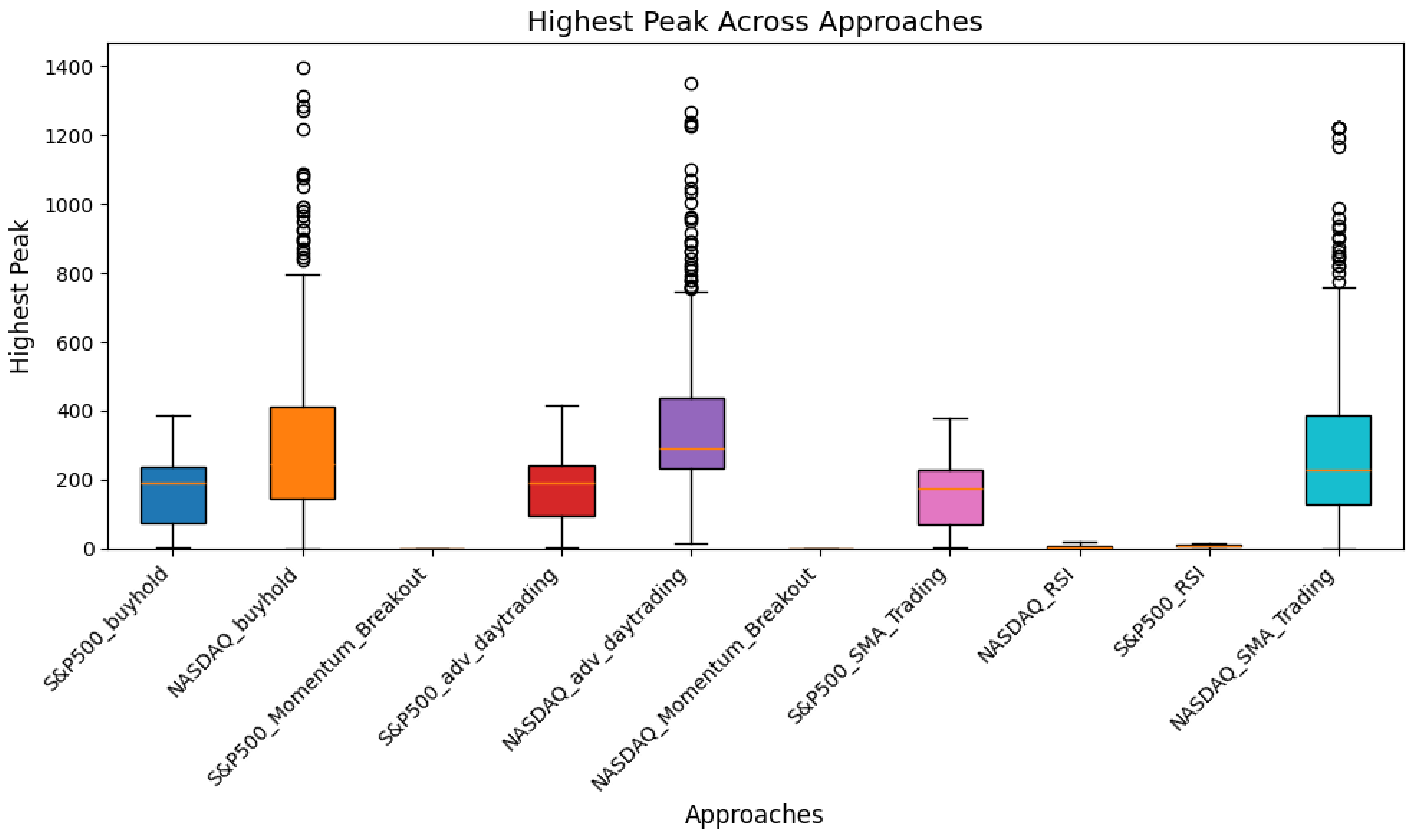
Histogram saved to reports\Strategy_Sweep_1_10years_06202025\histogram.png



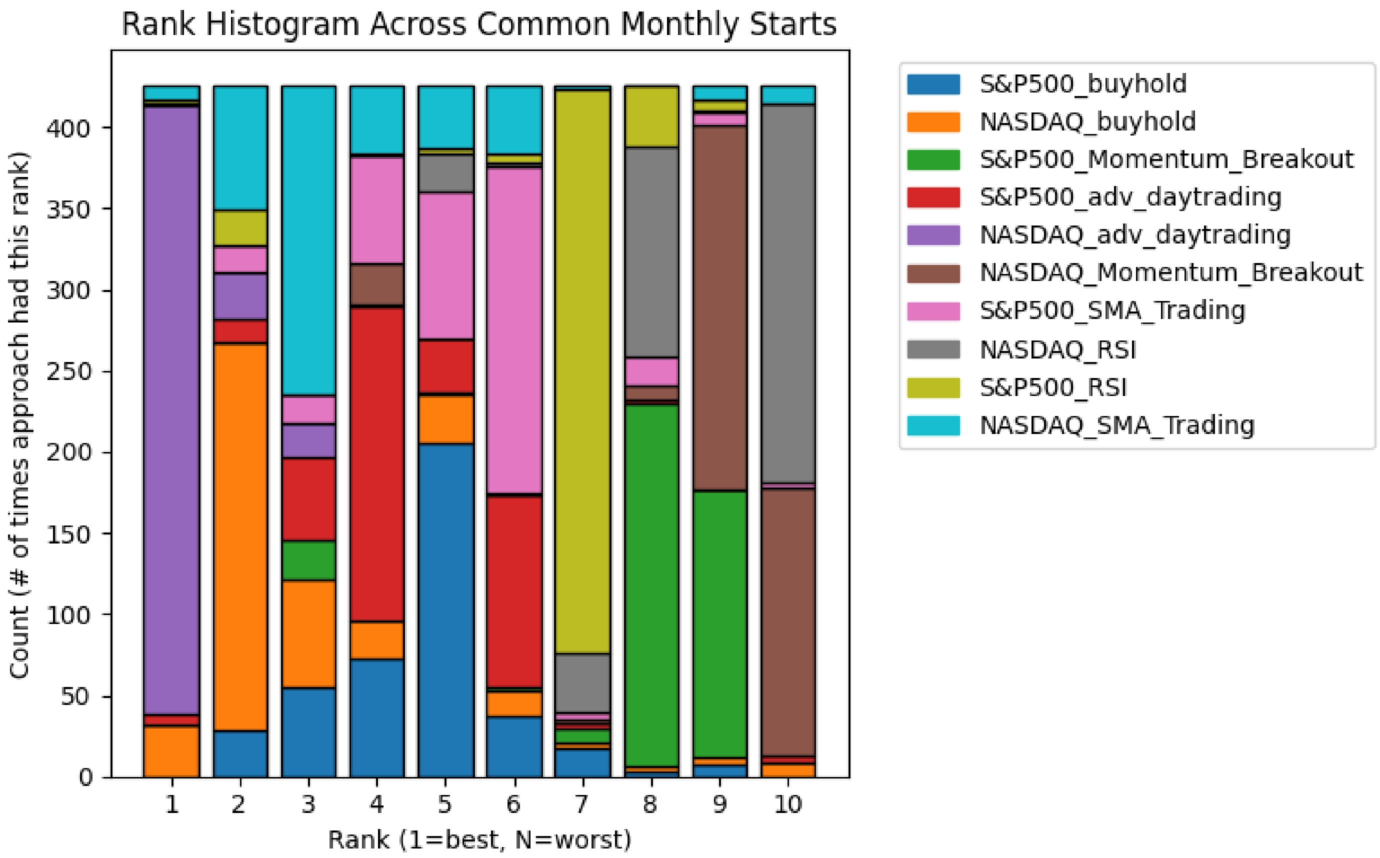
Average Annual Return Across Approaches
Average Annual Return
25
20
15
10
5
0
−5
S&P500_buyhold
NASDAQ_buyhold
S&P500_Momentum_Breakout
S&P500_adv_daytrading
NASDAQ_adv_daytrading
NASDAQ_Momentum_Breakout
S&P500_SMA_Trading
NASDAQ_RSI
S&P500_RSI
NASDAQ_SMA_Trading
Approaches

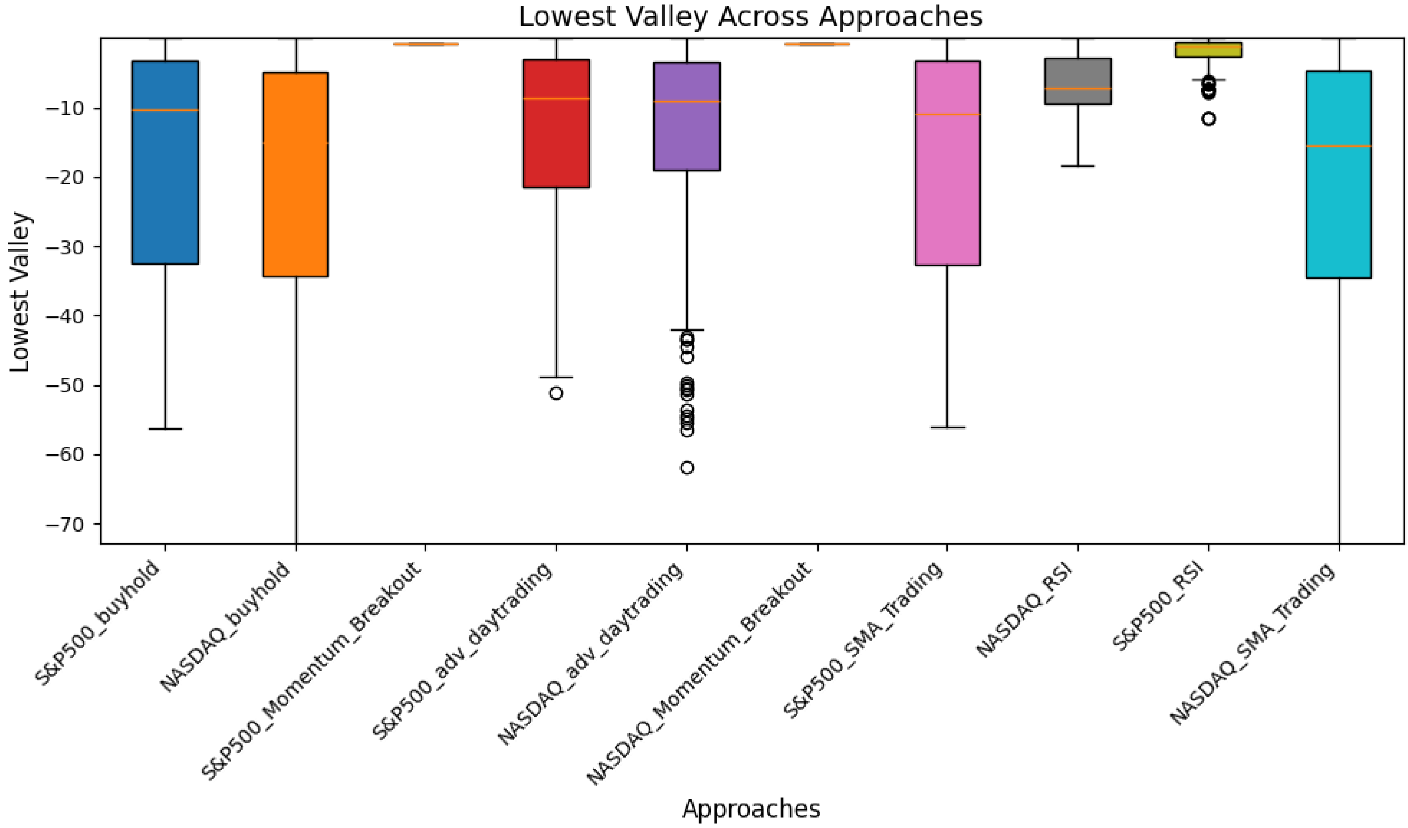


Final Result Across Approaches
Final Result
1000
800
600
400
200
0
S&P500_buyhold
NASDAQ_buyhold
S&P500_Momentum_Breakout
S&P500_adv_daytrading
NASDAQ_adv_daytrading
NASDAQ_Momentum_Breakout
S&P500_SMA_Trading
NASDAQ_RSI
S&P500_RSI
NASDAQ_SMA_Trading
Approaches



Highest Peak Across Approaches
Highest Peak
1400
1200
1000
800
600
400
200
0
S&P500_buyhold
NASDAQ_buyhold
S&P500_Momentum_Breakout
S&P500_adv_daytrading
NASDAQ_adv_daytrading
NASDAQ_Momentum_Breakout
S&P500_SMA_Trading
NASDAQ_RSI
S&P500_RSI
NASDAQ_SMA_Trading
Approaches


Rank Histogram Across Common Monthly Starts
Count (# of times approach had this rank)
Rank (1=best, N=worst)
0
50
100
150
200
250
300
350
400
1
2
3
4
5
6
7
8
9
10
S&P500_buyhold
NASDAQ_buyhold
S&P500_Momentum_Breakout
S&P500_adv_daytrading
NASDAQ_adv_daytrading
NASDAQ_Momentum_Breakout
S&P500_SMA_Trading
NASDAQ_RSI
S&P500_RSI
NASDAQ_SMA_Trading



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