```
# 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=0.03


approach=NASDAQ_buyhold
    ticker=^IXIC, strategy=buy_hold, spread=0.05, expense_ratio=0.2


approach=NASDAQ_adv_daytrading
    ticker=^IXIC, strategy=advanced_daytrading, spread=0.05, expense_ratio=0.2


approach=QQQ_buyhold
    ticker=QQQ, strategy=buy_hold, spread=0.05, expense_ratio=0.2


approach=QQQ_adv_daytrading
    ticker=QQQ, strategy=advanced_daytrading, spread=0.05, expense_ratio=0.2
```

=== Approach: S&P500_buyhold ===

lowest_valley => min:-56.29 (start 2007-10-01), max:-0.03 (start 1983-02-01), avg:-15.97

highest_peak => min:-0.00 (start 2000-09-01), max:218.63 (start 1995-01-03), avg:77.36

final_result => min:-36.16 (start 2004-03-01), max:218.63 (start 1995-01-03), avg:61.54

avg_annual_return => min:-8.58% (start 2004-03-01), max:26.08% (start 1995-01-03), avg:9.17%

=== Approach: NASDAQ_buyhold ===

lowest_valley => min:-76.76 (start 2000-03-01), max:-0.03 (start 1980-05-01), avg:-18.98

highest_peak => min:-0.00 (start 2000-09-01), max:518.80 (start 1995-04-03), avg:118.33

final_result => min:-56.88 (start 2000-03-01), max:476.74 (start 1995-03-01), avg:80.95

avg_annual_return => min:-15.48% (start 2000-03-01), max:41.97% (start 1995-03-01), avg:11.09%

=== Approach: NASDAQ_adv_daytrading ===

lowest_valley => min:-46.91 (start 2007-07-02), max:-0.03 (start 1980-05-01), avg:-11.87

highest_peak => min:4.70 (start 2007-07-02), max:463.22 (start 1995-01-03), avg:117.13

final_result => min:-29.00 (start 2004-04-01), max:463.22 (start 1995-01-03), avg:95.09

avg_annual_return => min:-6.62% (start 2004-04-01), max:41.30% (start 1995-01-03), avg:13.19%

=== Approach: QQQ_buyhold ===

lowest_valley => min:-81.11 (start 2000-03-01), max:-0.03 (start 2009-09-01), avg:-22.56

highest_peak => min:-0.00 (start 2000-09-01), max:247.81 (start 2016-12-01), avg:103.97

final_result => min:-64.78 (start 2000-04-03), max:244.09 (start 2016-12-01), avg:79.83

avg_annual_return => min:-18.84% (start 2000-04-03), max:28.04% (start 2016-12-01), avg:10.69%

=== Approach: QQQ_adv_daytrading ===

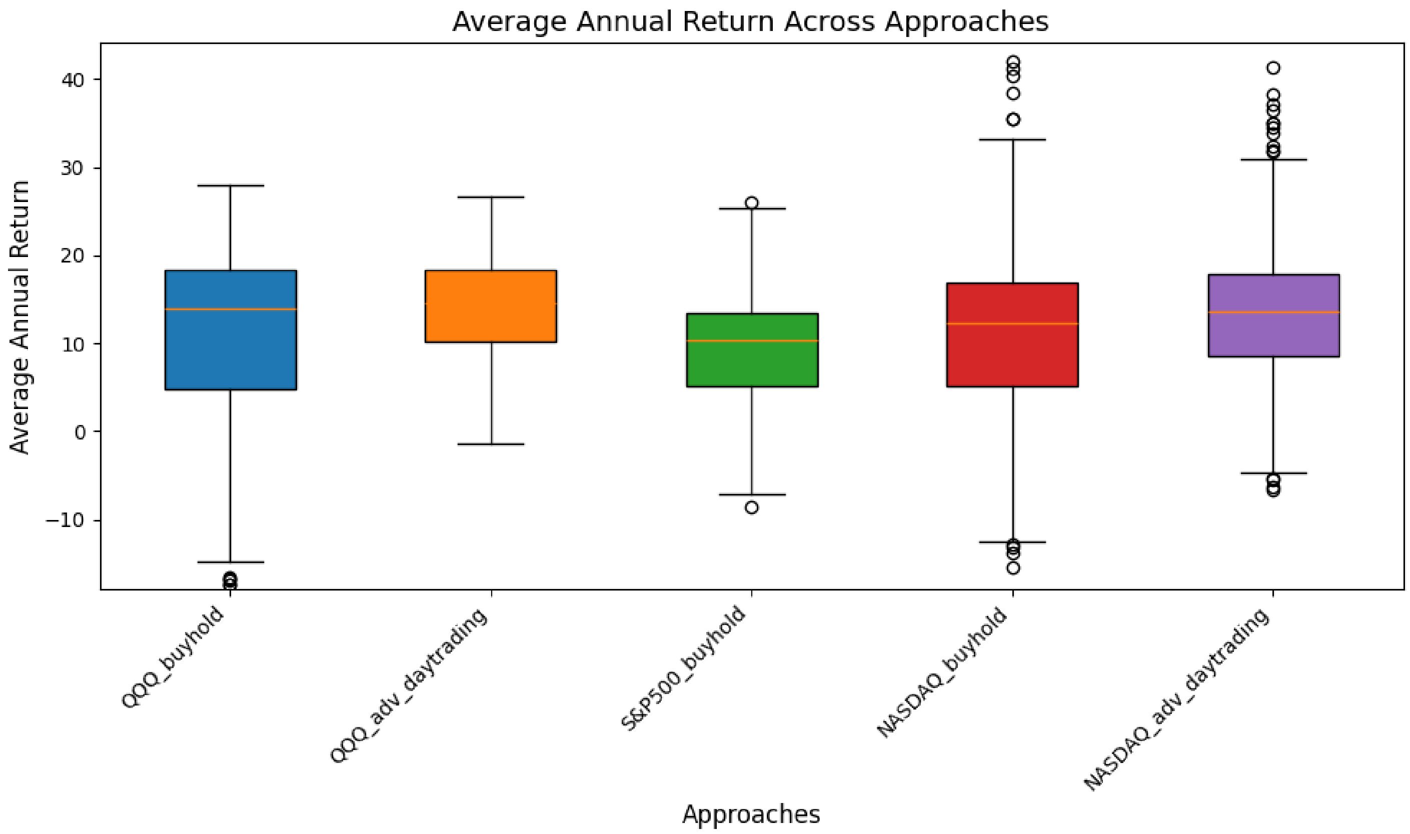
lowest_valley => min:-48.13 (start 2000-09-01), max:-0.03 (start 2001-10-01), avg:-12.89

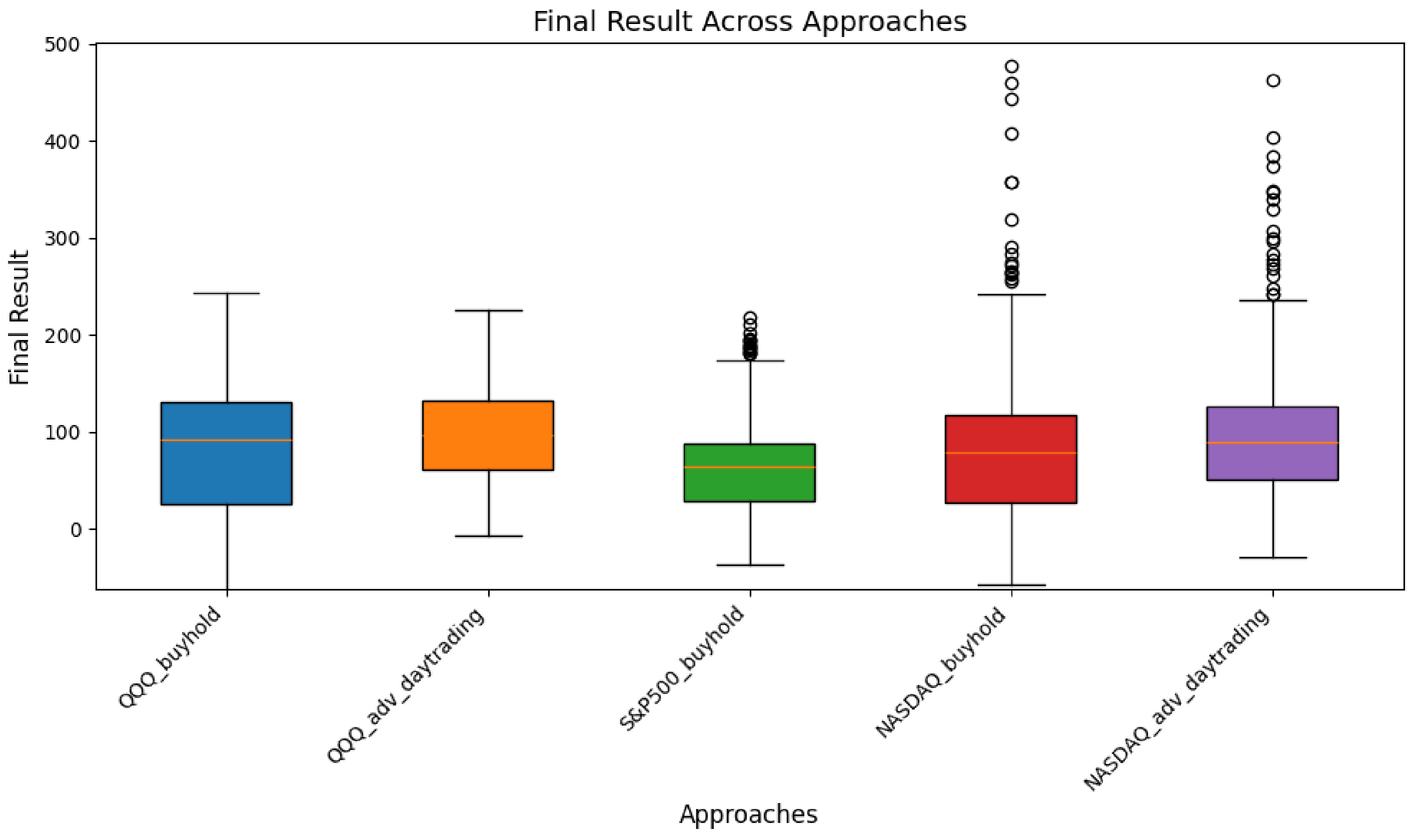
highest_peak => min:20.14 (start 2000-09-01), max:233.29 (start 2015-10-01), avg:113.82

final_result => min:-6.55 (start 2004-02-02), max:225.19 (start 2016-12-01), avg:100.00

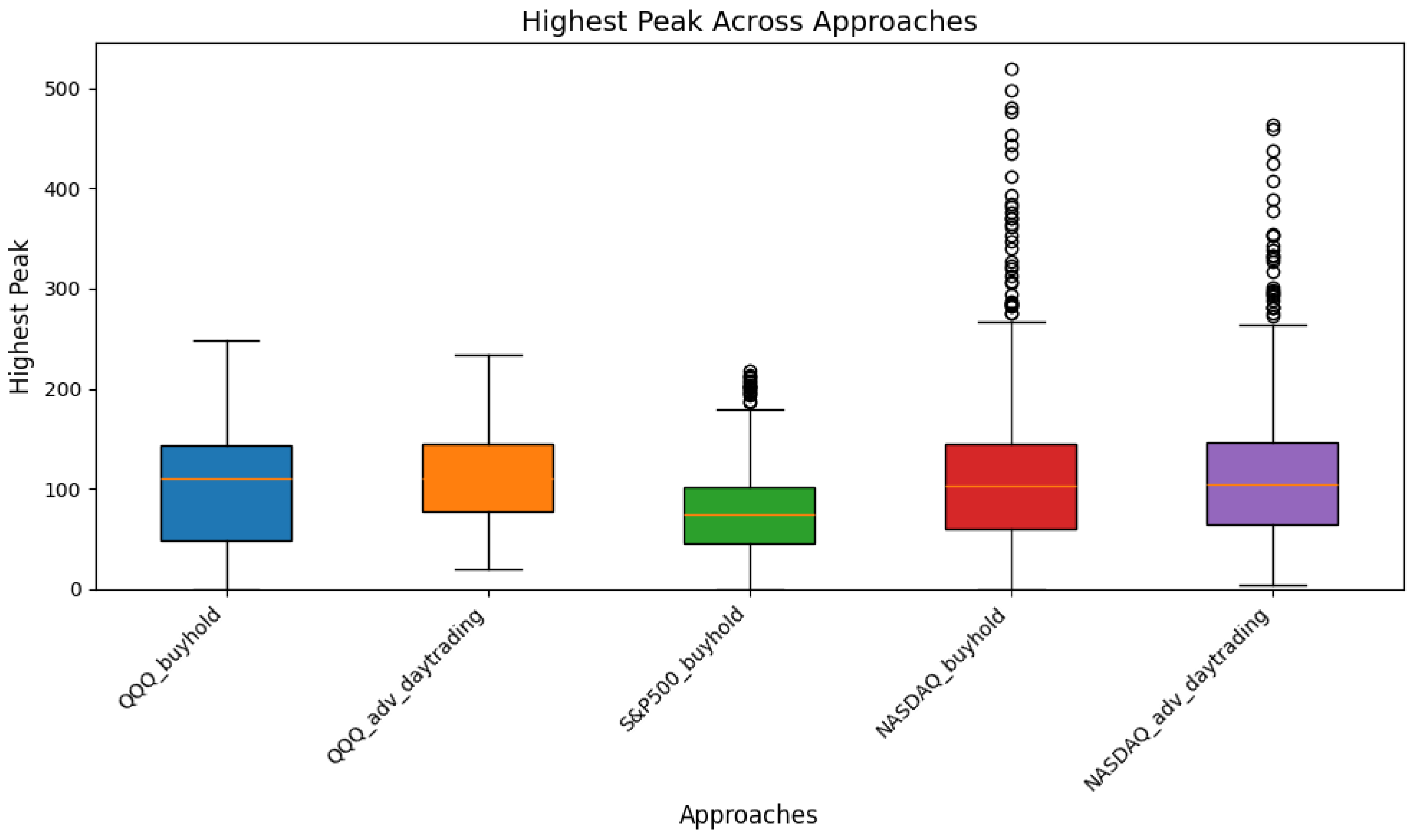
avg_annual_return => min:-1.35% (start 2004-02-02), max:26.60% (start 2016-12-01), avg:14.33%

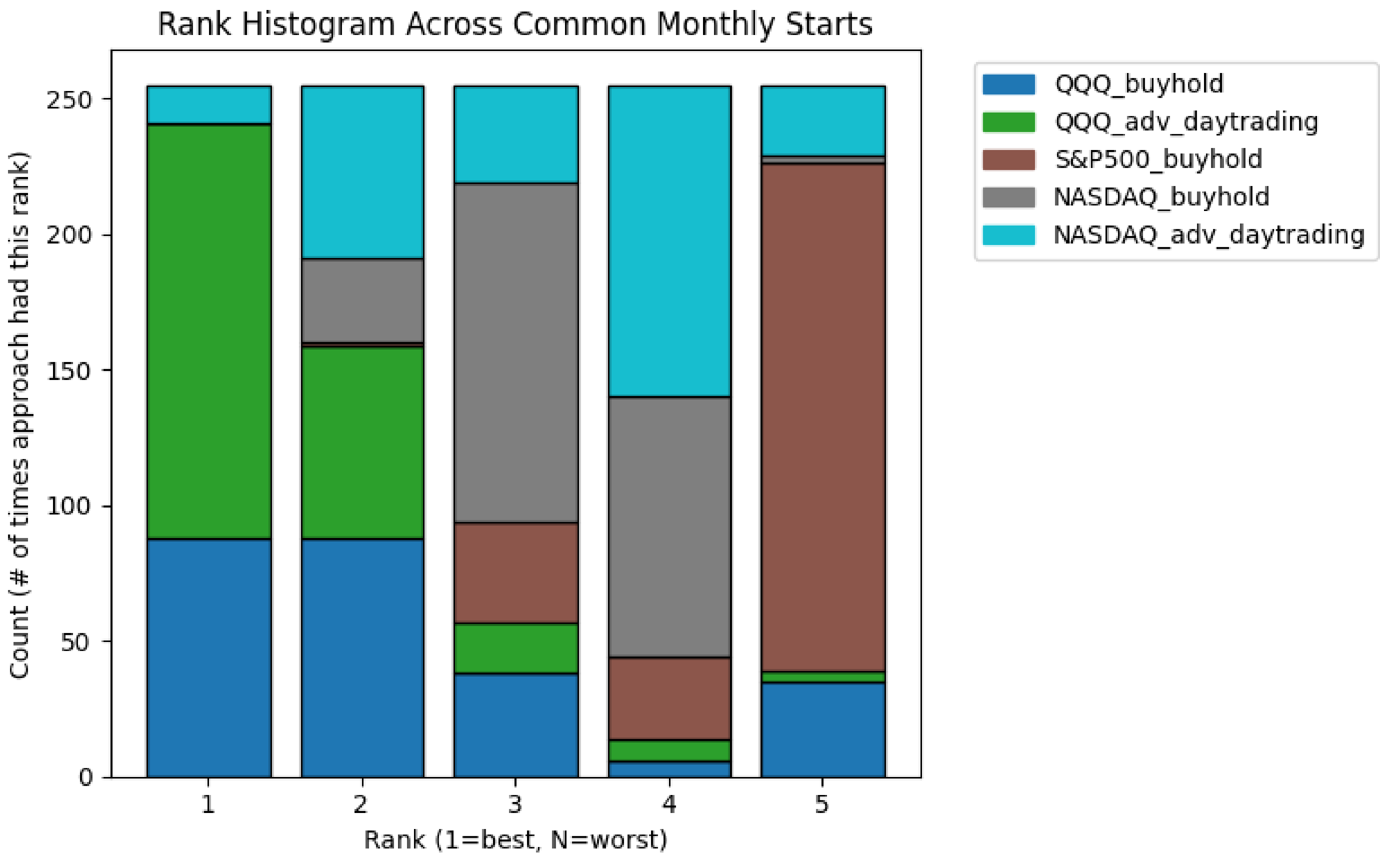
Histogram saved to reports\Strategy_QQQ_2_5years_07032025\histogram.png


Average Annual Return Across Approaches
Average Annual Return
40
30
20
10
0
−10
QQQ_buyhold
QQQ_adv_daytrading
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_adv_daytrading
Approaches

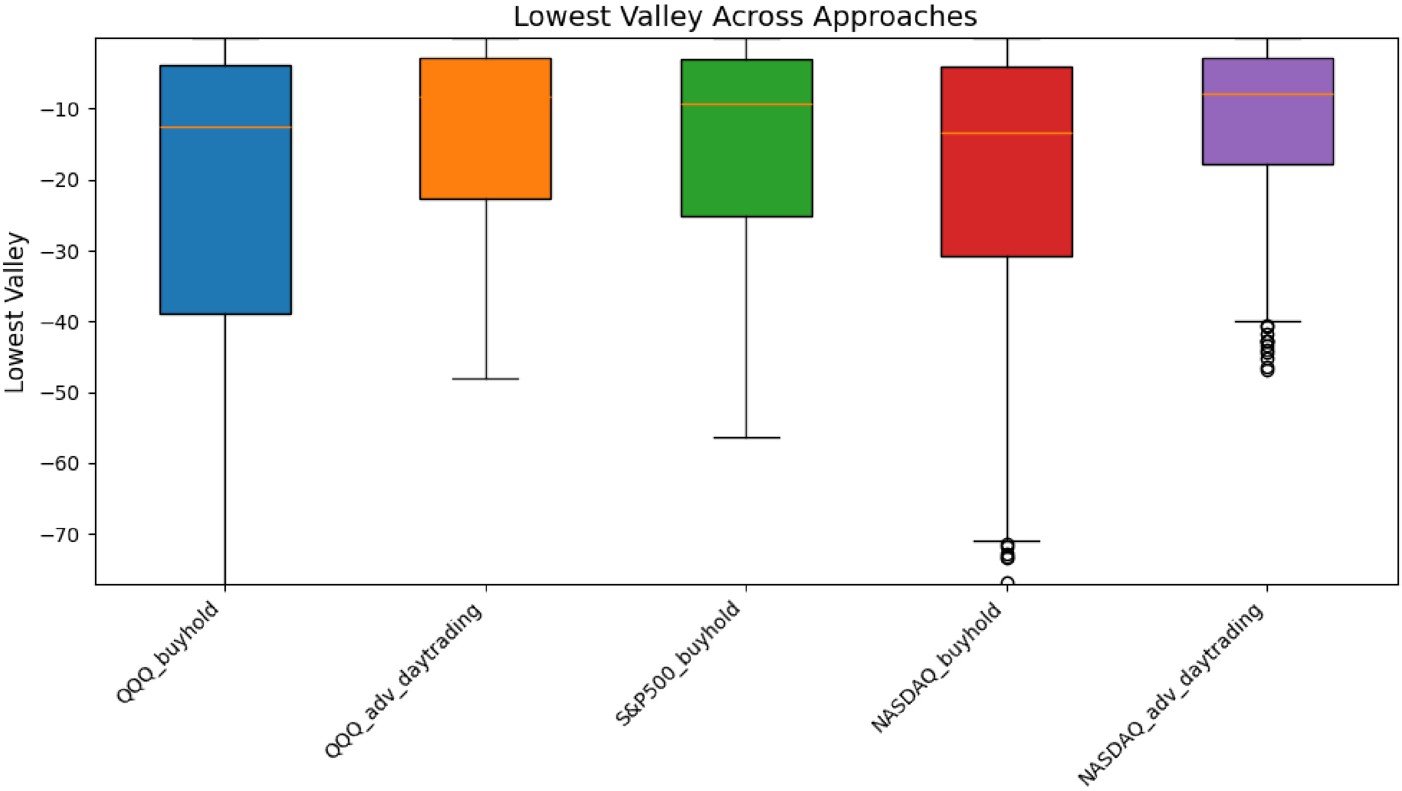


Final Result Across Approaches
Final Result
500
400
300
200
100
0
QQQ_buyhold
QQQ_adv_daytrading
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_adv_daytrading
Approaches


Highest Peak Across Approaches
Highest Peak
0
100
200
300
400
500
QQQ_buyhold
QQQ_adv_daytrading
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_adv_daytrading
Approaches



Rank Histogram Across Common Monthly Starts
Count (# of times approach had this rank)
0
50
100
150
200
250
1
2
3
4
5
Rank (1=best, N=worst)
QQQ_buyhold
QQQ_adv_daytrading
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_adv_daytrading


Lowest Valley Across Approaches
Lowest Valley
−10
−20
−30
−40
−50
−60
−70
QQQ_buyhold
QQQ_adv_daytrading
S&P500_buyhold
NASDAQ_buyhold
NASDAQ_adv_daytrading
Approaches