```
# 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:-62.00 (start 2001-02-01), max:-0.03 (start 1980-05-01), avg:-11.92

highest_peak => min:-0.00 (start 2000-09-01), max:488.13 (start 1995-04-03), avg:128.35

final_result => min:-33.97 (start 2001-02-01), max:448.22 (start 1995-03-01), avg:100.18

avg_annual_return => min:-7.97% (start 2001-02-01), max:40.54% (start 1995-03-01), avg:13.88%

=== 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 ===

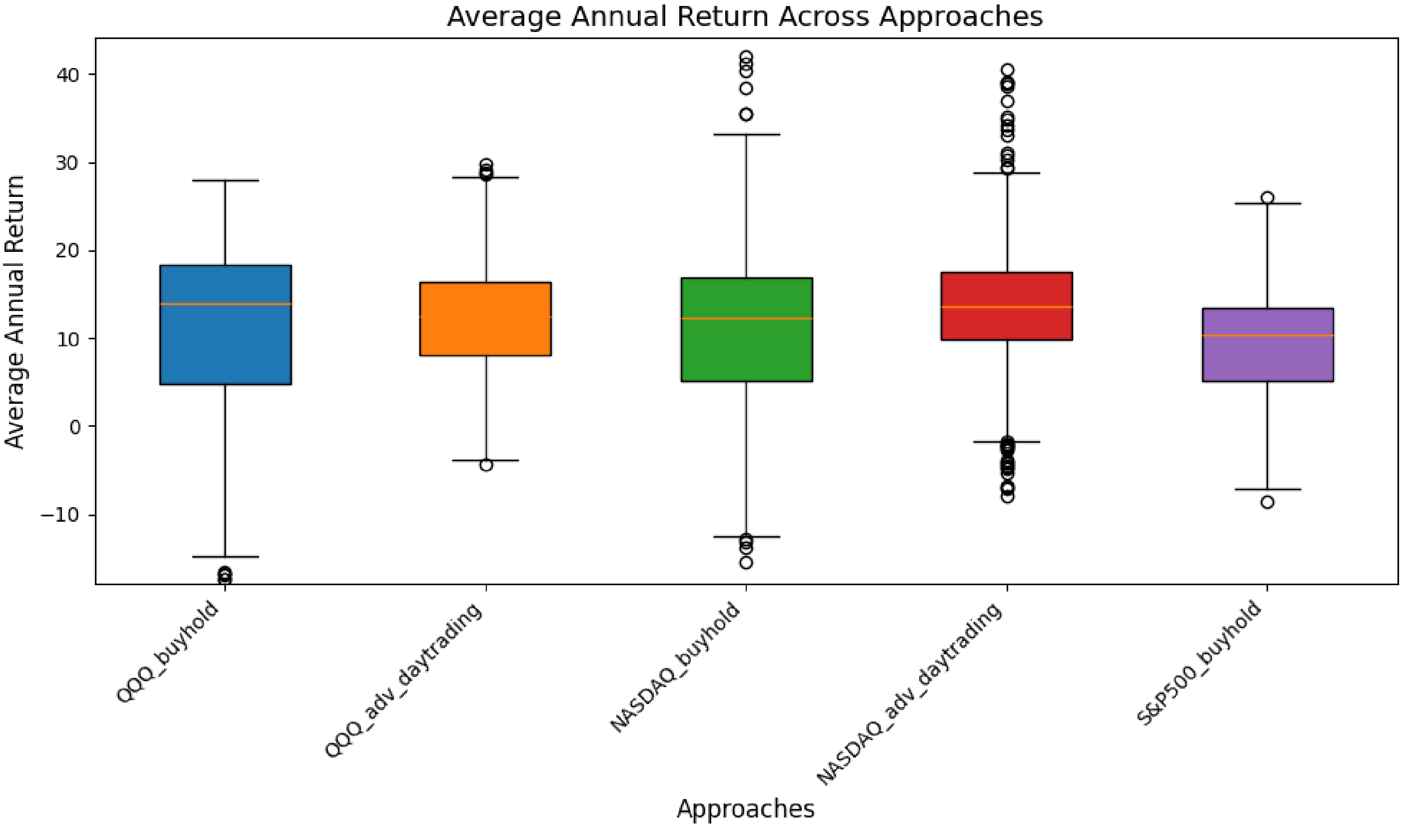
lowest_valley => min:-46.56 (start 2000-09-01), max:-0.03 (start 2009-09-01), avg:-14.98

highest_peak => min:6.94 (start 2000-09-01), max:272.62 (start 2016-12-01), avg:103.76

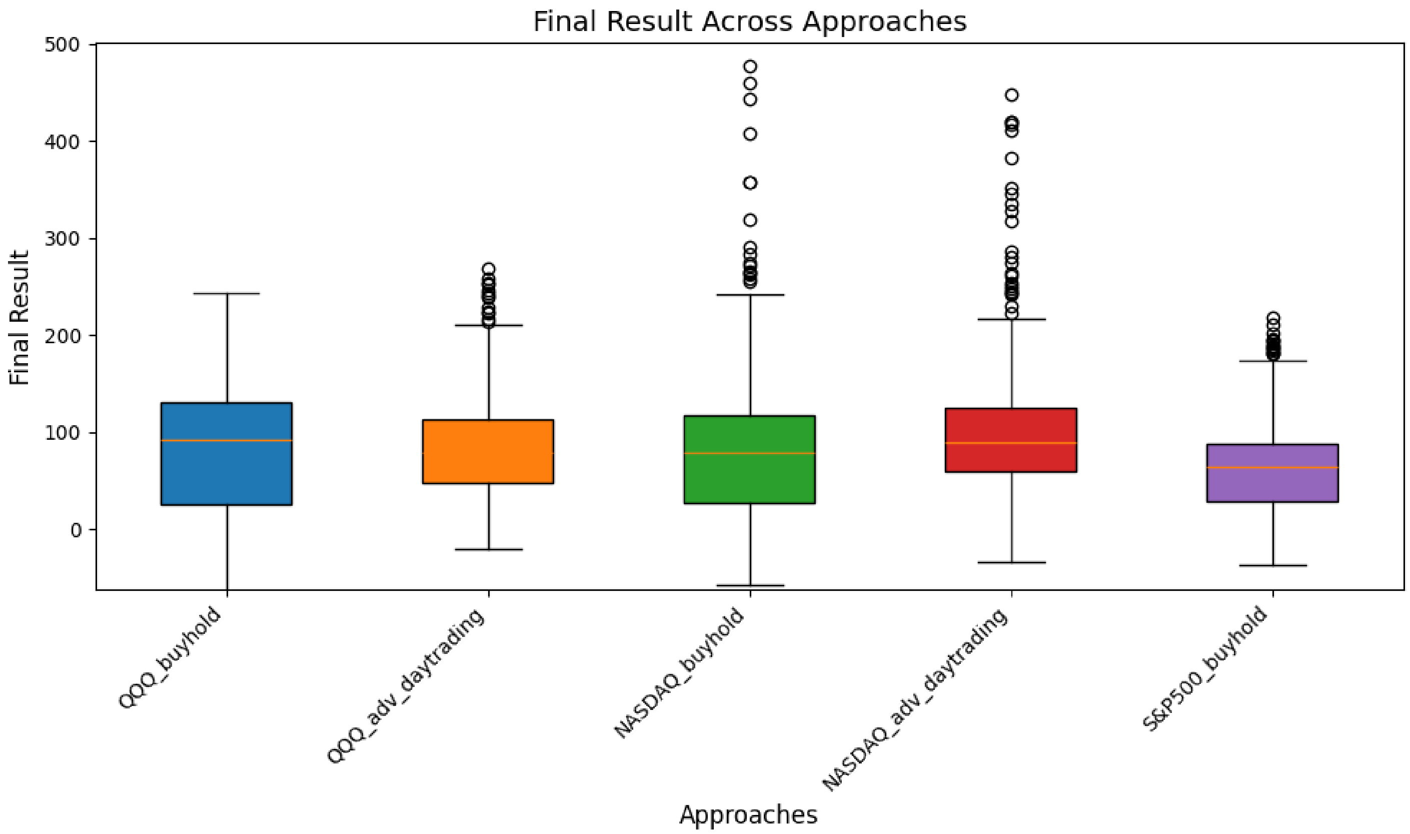
final_result => min:-20.23 (start 2004-03-01), max:268.64 (start 2016-12-01), avg:86.20

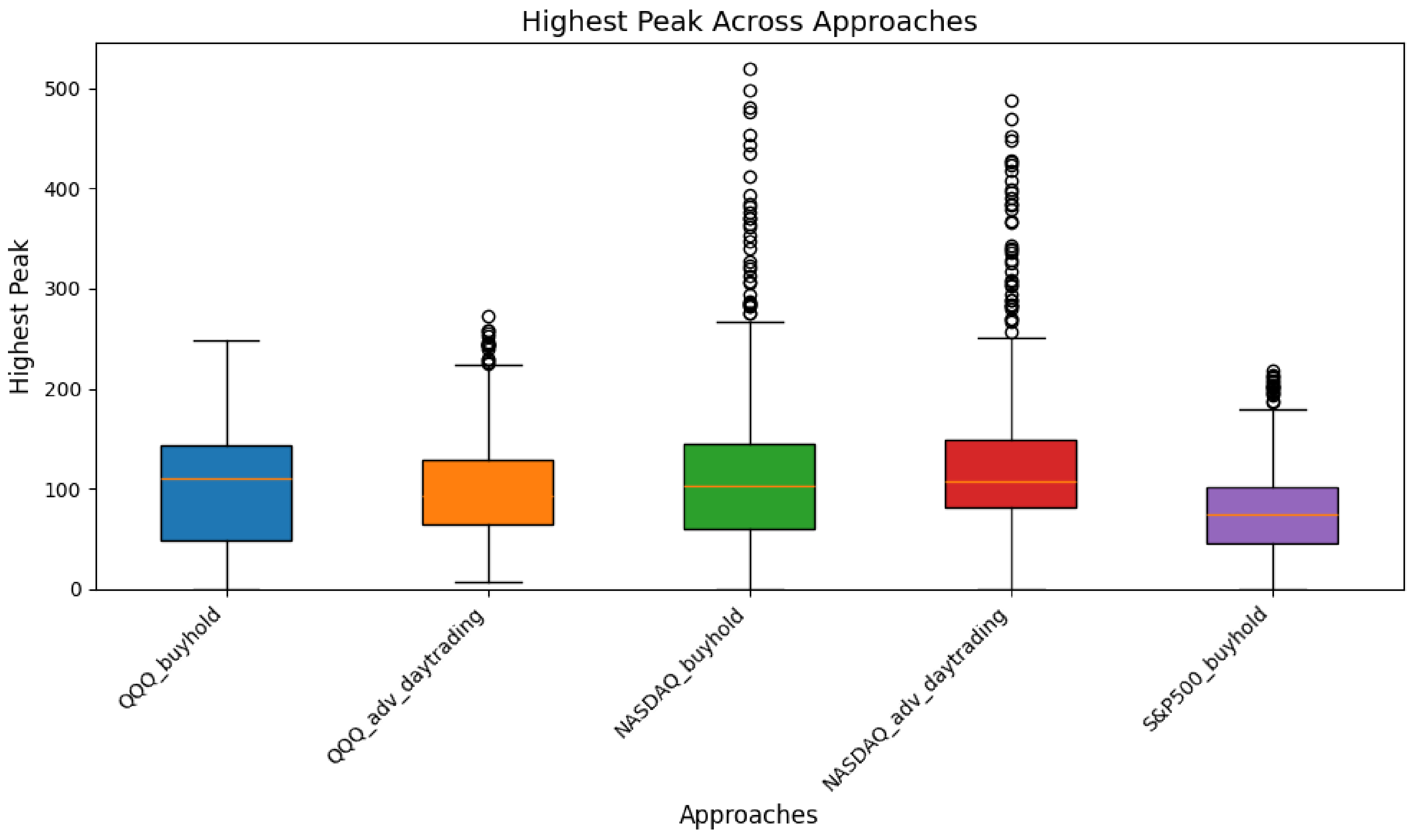
avg_annual_return => min:-4.42% (start 2004-03-01), max:29.81% (start 2016-12-01), avg:12.42%

Histogram saved to reports\Strategy_QQQ_1_5years_07032025\histogram.png

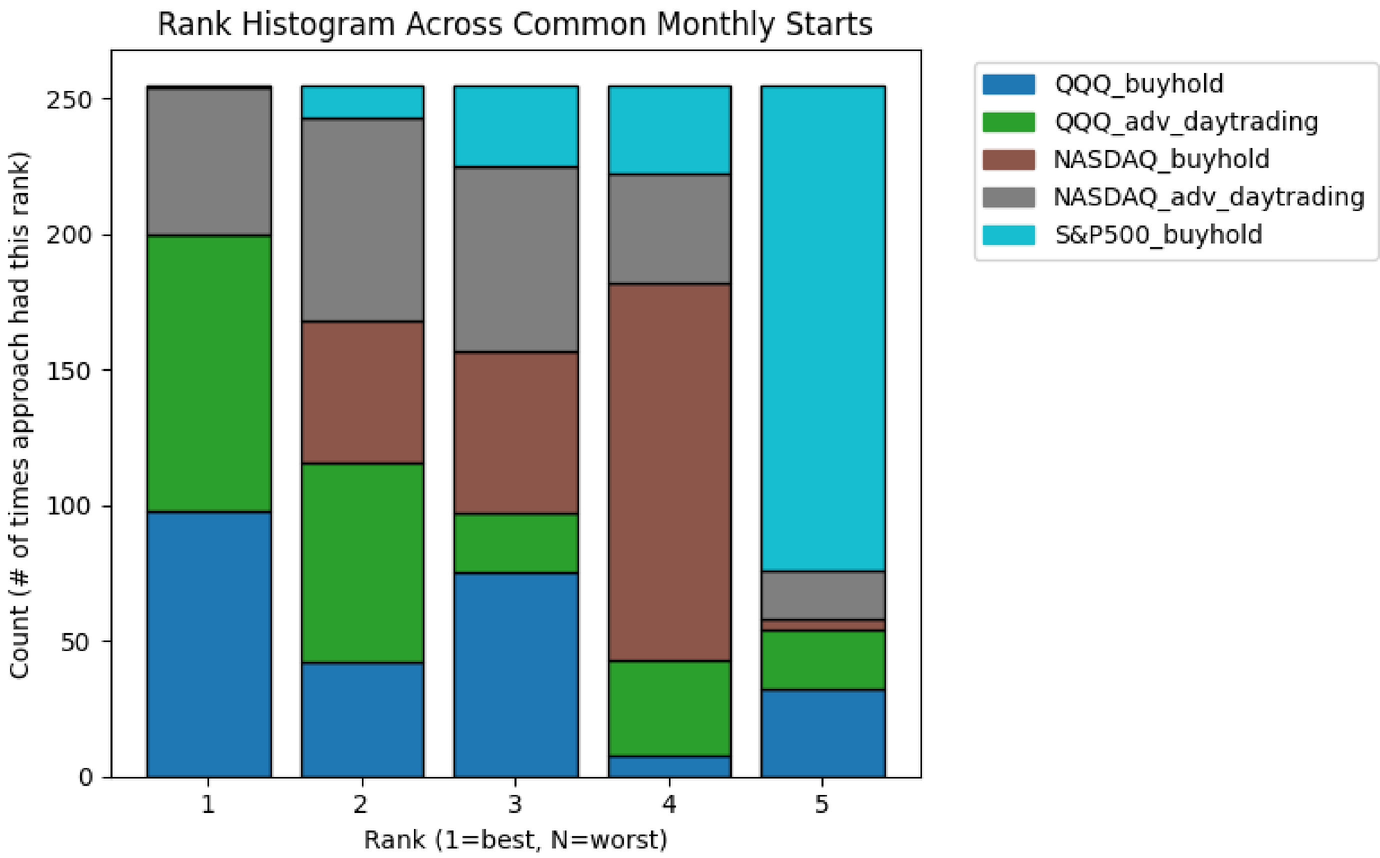


Average Annual Return Across Approaches
Average Annual Return
40
30
20
10
0
−10
QQQ_buyhold
QQQ_adv_daytrading
NASDAQ_buyhold
NASDAQ_adv_daytrading
S&P500_buyhold
Approaches

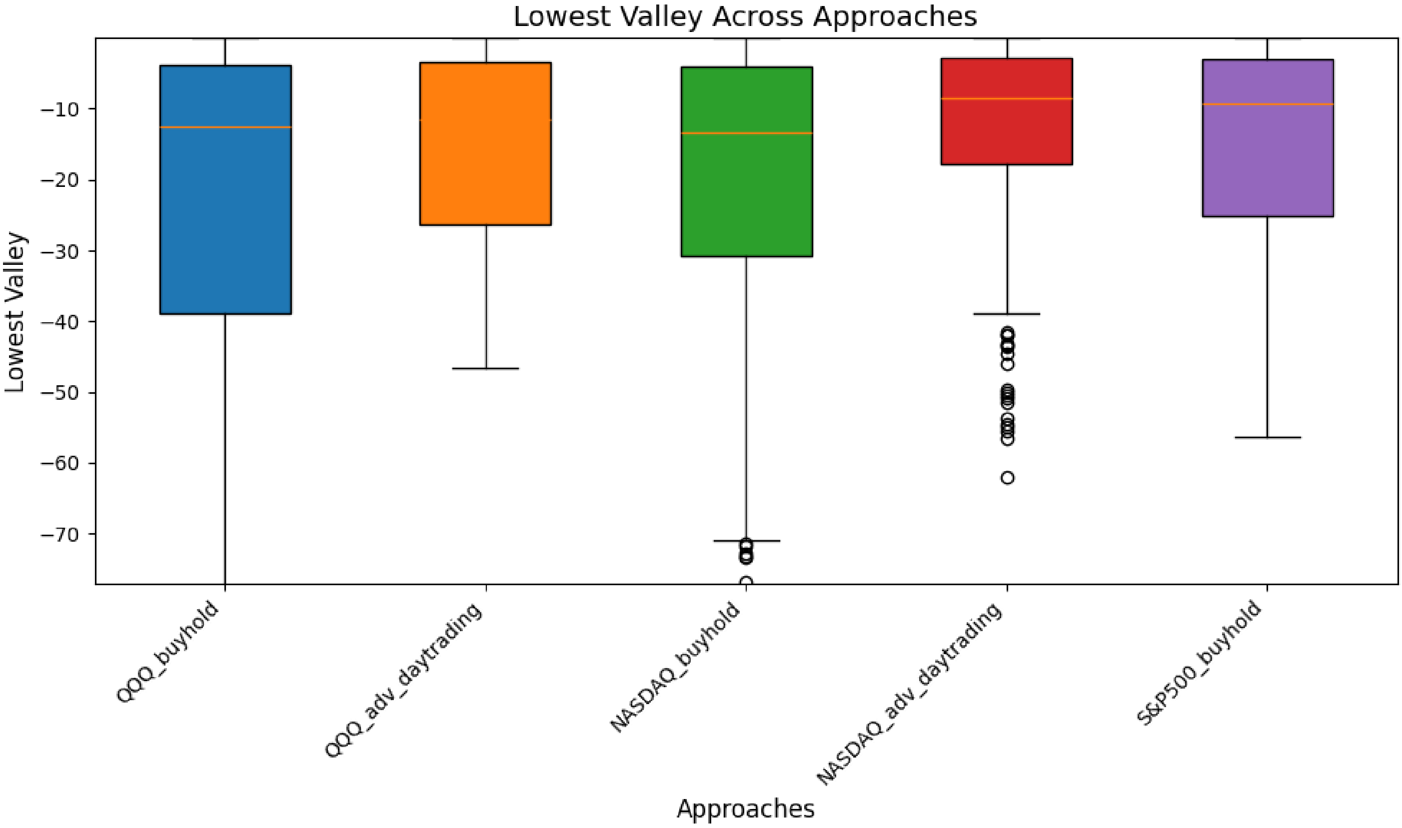

Final Result Across Approaches
Final Result
500
400
300
200
100
0
QQQ_buyhold
QQQ_adv_daytrading
NASDAQ_buyhold
NASDAQ_adv_daytrading
S&P500_buyhold
Approaches



Highest Peak Across Approaches
500
400
300
200
100
0
Highest Peak
QQQ_buyhold
QQQ_adv_daytrading
NASDAQ_buyhold
NASDAQ_adv_daytrading
S&P500_buyhold
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
1
2
3
4
5
QQQ_buyhold
QQQ_adv_daytrading
NASDAQ_buyhold
NASDAQ_adv_daytrading
S&P500_buyhold


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