```
# 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
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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:-55.58 (start 2000-09-01), max:-0.03 (start 1983-02-01), avg:-17.85

highest_peak => min:110.79 (start 1999-07-01), max:1381.30 (start 1980-04-01), avg:471.39

final_result => min:68.52 (start 2000-04-03), max:1381.30 (start 1980-04-01), avg:373.93

avg_annual_return => min:2.64% (start 2000-04-03), max:14.43% (start 1980-04-01), avg:7.56%

=== 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_buyhold ===

lowest_valley => min:-76.67 (start 2000-03-01), max:-0.03 (start 1980-05-01), avg:-21.22

highest_peak => min:105.42 (start 2000-03-01), max:3609.24 (start 1980-04-01), avg:1076.10

final_result => min:79.62 (start 2000-04-03), max:3546.13 (start 1980-04-01), avg:574.09

avg_annual_return => min:2.97% (start 2000-04-03), max:19.70% (start 1980-04-01), avg:9.42%

=== 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 ===

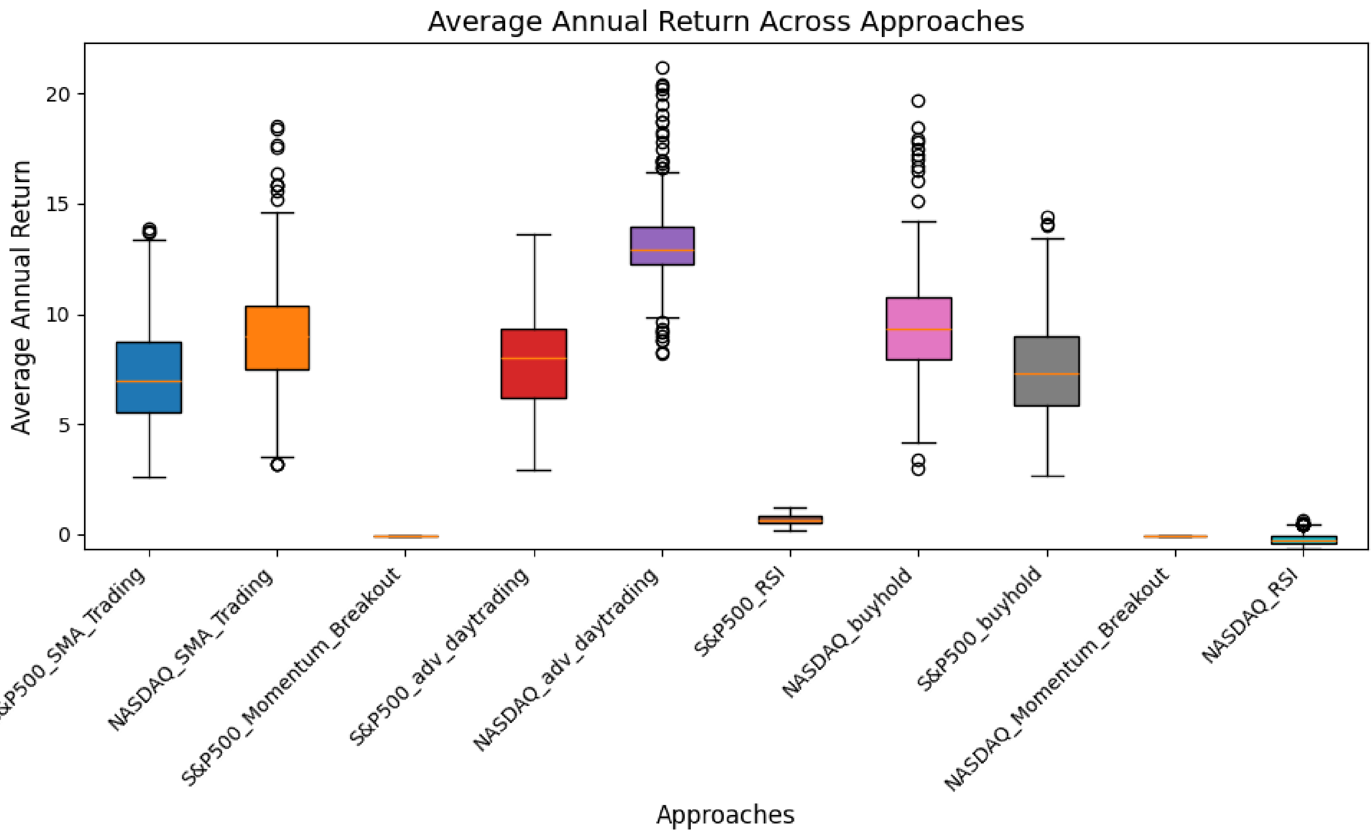
lowest_valley => min:-1.37 (start 1980-06-02), max:-1.37 (start 2000-02-01), avg:-1.37

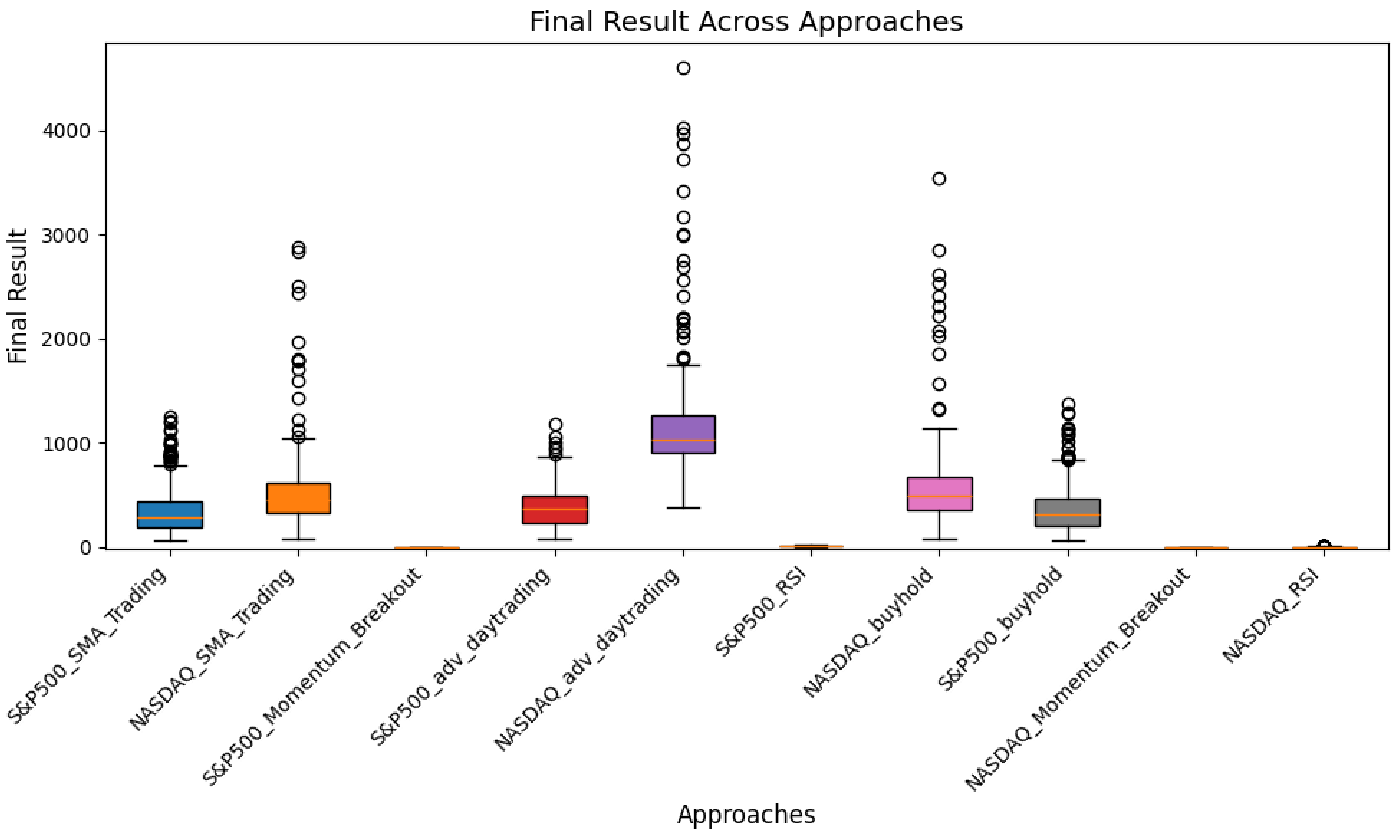
highest_peak => min:-0.00 (start 1980-01-02), max:-0.00 (start 1980-01-02), avg:-0.00

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

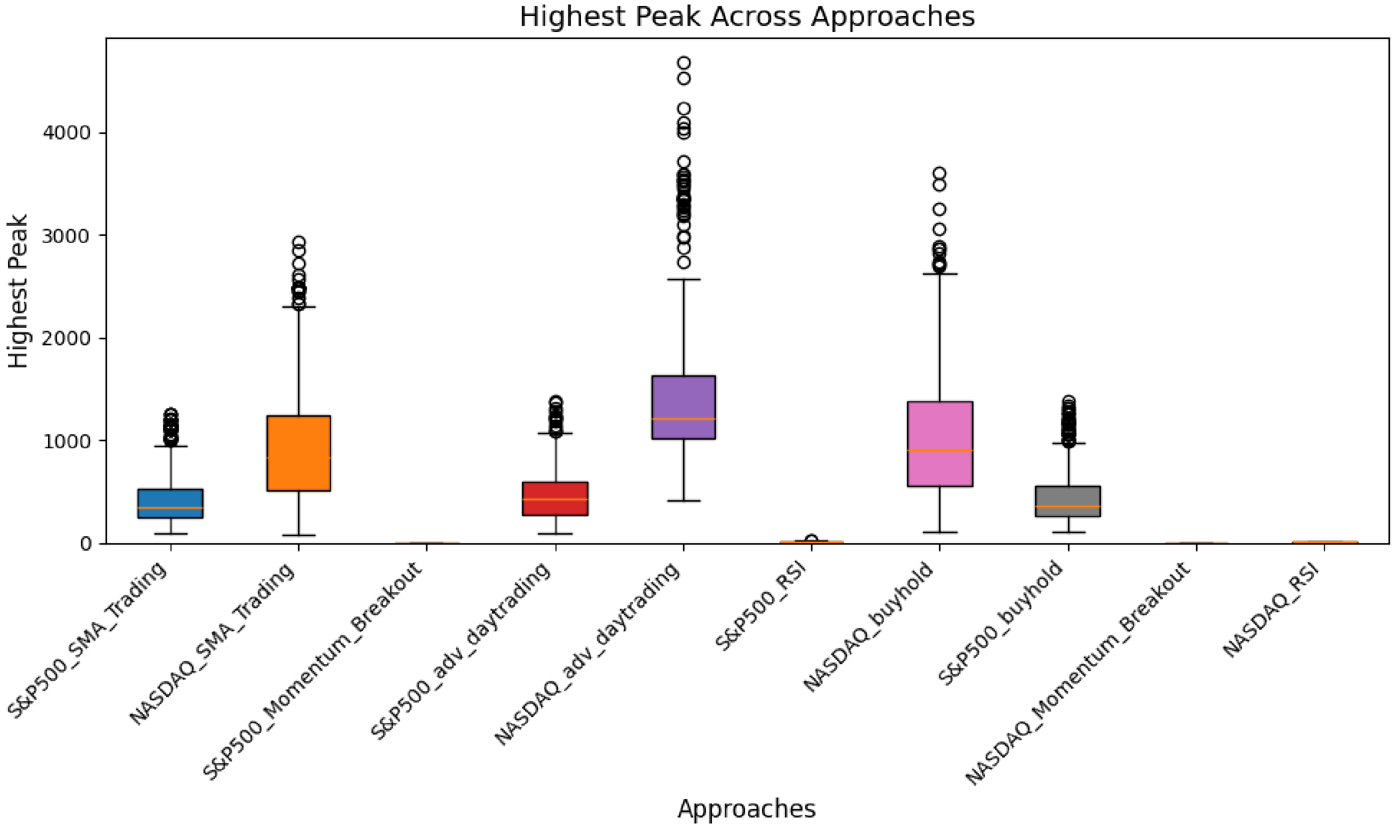
avg_annual_return => min:-0.07% (start 1980-06-02), max:-0.07% (start 2000-02-01), avg:-0.07%

Histogram saved to reports\Strategy_Sweep_1_20years_06202025\histogram.png

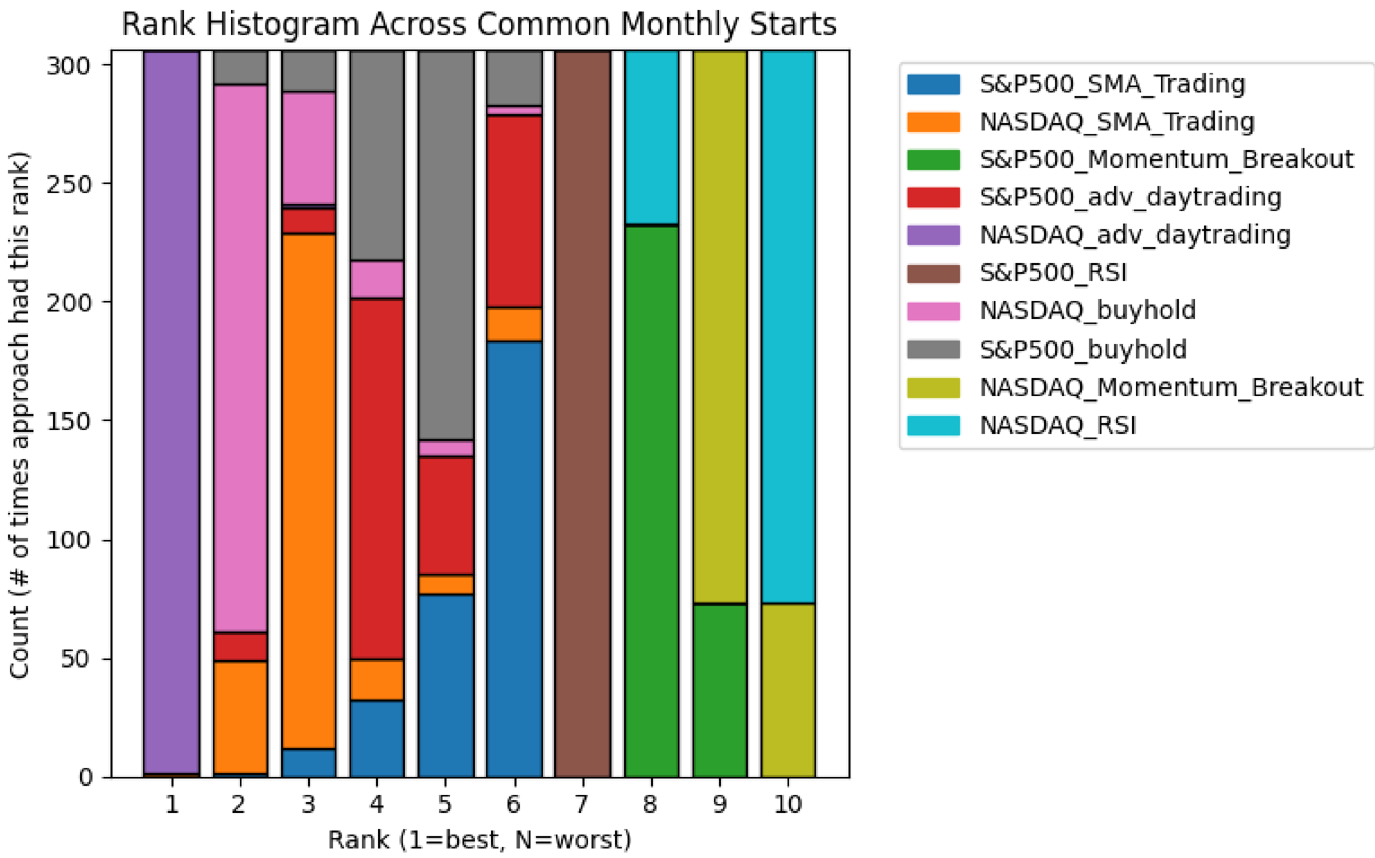

Average Annual Return Across Approaches
Average Annual Return
Approaches
0
5
10
15
20
S&P500_SMA_Trading
NASDAQ_SMA_Trading
S&P500_Momentum_Breakout
S&P500_adv_daytrading
NASDAQ_adv_daytrading
S&P500_RSI
NASDAQ_buyhold
S&P500_buyhold
NASDAQ_Momentum_Breakout
NASDAQ_RSI

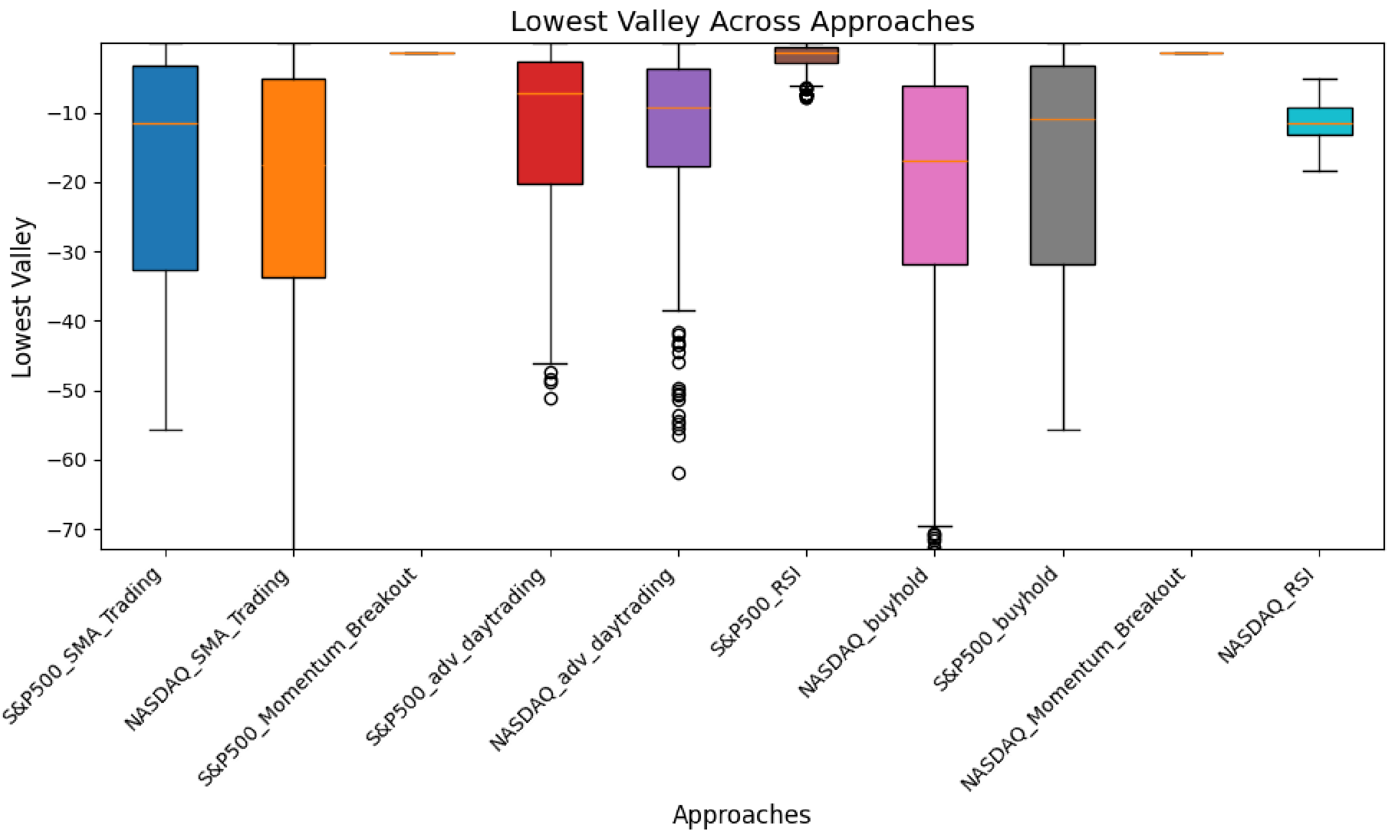


Final Result Across Approaches
Final Result
Approaches
0
1000
2000
3000
4000
S&P500_SMA_Trading
NASDAQ_SMA_Trading
S&P500_Momentum_Breakout
S&P500_adv_daytrading
NASDAQ_adv_daytrading
S&P500_RSI
NASDAQ_buyhold
S&P500_buyhold
NASDAQ_Momentum_Breakout
NASDAQ_RSI



Highest Peak Across Approaches
Highest Peak
0
1000
2000
3000
4000
S&P500_SMA_Trading
NASDAQ_SMA_Trading
S&P500_Momentum_Breakout
S&P500_adv_daytrading
NASDAQ_adv_daytrading
S&P500_RSI
NASDAQ_buyhold
S&P500_buyhold
NASDAQ_Momentum_Breakout
NASDAQ_RSI
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
1
2
3
4
5
6
7
8
9
10
S&P500_SMA_Trading
NASDAQ_SMA_Trading
S&P500_Momentum_Breakout
S&P500_adv_daytrading
NASDAQ_adv_daytrading
S&P500_RSI
NASDAQ_buyhold
S&P500_buyhold
NASDAQ_Momentum_Breakout
NASDAQ_RSI



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