

# Aggregate Trade Analysis Report

This is the companion report to a post on [AlgorithmicFIRE.substack.com](https://AlgorithmicFIRE.substack.com)

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## Summary Statistics by Method

### Excess Return Method

Ticker	Method CAGR	Buy & Hold CAGR	Method Max Drawdown	Buy & Hold Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
AGG	3.9%	3.1%	-12.8%	-18.4%	0.90	0.61
BIL	2.7%	1.2%	-0.1%	-0.4%	19.76	4.30
BND	3.3%	2.8%	-8.7%	-18.6%	0.92	0.60
BNDX	3.4%	2.0%	-5.9%	-16.2%	1.29	0.52
DIA	9.8%	7.9%	-31.3%	-51.9%	0.72	0.51
EFA	6.9%	7.3%	-33.4%	-61.0%	0.49	0.44
GLD	10.9%	10.3%	-30.0%	-45.6%	0.76	0.65
IAU	9.8%	10.3%	-32.1%	-45.1%	0.71	0.65
IEF	3.7%	3.4%	-10.9%	-23.9%	0.70	0.53
IEFA	4.8%	7.4%	-30.3%	-34.8%	0.39	0.50
IEMG	3.0%	5.6%	-27.9%	-38.7%	0.28	0.37
IJH	8.6%	9.7%	-35.1%	-55.1%	0.59	0.54
IJR	7.0%	9.3%	-28.0%	-58.2%	0.48	0.50
ITOT	10.8%	10.6%	-30.1%	-55.2%	0.73	0.62
IVE	10.3%	8.5%	-30.7%	-61.3%	0.69	0.52
IVV	11.4%	10.1%	-29.4%	-55.2%	0.79	0.60
IVW	10.5%	11.3%	-34.1%	-49.2%	0.71	0.65
IWB	10.3%	10.2%	-30.1%	-55.4%	0.74	0.61
IWD	9.6%	8.3%	-29.4%	-60.1%	0.66	0.51
IWF	11.3%	11.8%	-33.9%	-51.3%	0.73	0.66
IWM	6.2%	8.6%	-37.4%	-58.6%	0.43	0.47
IWR	11.1%	10.5%	-30.1%	-58.8%	0.73	0.60
IXUS	5.7%	7.0%	-31.6%	-36.2%	0.47	0.49

Ticker	Method CAGR	Buy & Hold CAGR	Method Max Drawdown	Buy & Hold Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
QQQ	13.4%	11.6%	-32.2%	-60.7%	0.74	0.58
QQQM	30.5%	31.0%	-22.7%	-22.7%	1.48	1.40
QUAL	7.5%	13.1%	-28.9%	-34.1%	0.52	0.77
RSP	10.7%	10.1%	-29.5%	-59.9%	0.72	0.57
SCHD	10.3%	10.9%	-28.0%	-33.4%	0.70	0.73
SCHF	5.3%	7.3%	-31.1%	-34.9%	0.44	0.51
SCHG	15.4%	17.9%	-38.6%	-34.6%	0.87	0.94
SCHX	12.4%	14.4%	-29.8%	-34.3%	0.82	0.88
SGOV	4.7%	4.5%	-0.0%	-0.0%	20.32	18.10
SPY	11.6%	11.0%	-29.1%	-55.2%	0.79	0.64
SPYG	10.2%	12.8%	-34.4%	-51.3%	0.68	0.71
SPYM	11.6%	11.0%	-26.8%	-53.4%	0.80	0.64
TLT	4.3%	3.6%	-26.6%	-48.4%	0.42	0.31
VB	6.5%	8.9%	-34.1%	-59.6%	0.44	0.49
VCIT	3.5%	3.8%	-16.9%	-20.6%	0.77	0.67
VEA	4.7%	7.8%	-32.3%	-35.7%	0.37	0.50
VEU	6.5%	9.8%	-35.7%	-35.0%	0.45	0.59
VGT	13.5%	15.6%	-35.4%	-54.6%	0.73	0.74
VIG	10.9%	10.5%	-31.7%	-43.8%	0.76	0.66
VO	8.8%	9.2%	-30.9%	-58.9%	0.59	0.52
VOO	13.5%	14.7%	-29.4%	-34.0%	0.89	0.89
VT	7.4%	10.8%	-30.7%	-34.2%	0.53	0.68
VTI	11.5%	11.0%	-30.0%	-55.5%	0.79	0.65

Ticker	Method CAGR	Buy & Hold CAGR	Method Max Drawdown	Buy & Hold Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
VTV	12.0%	8.9%	-30.4%	-59.3%	0.73	0.54
VUG	11.7%	12.8%	-39.5%	-50.7%	0.71	0.69
VV	10.0%	11.0%	-29.8%	-54.8%	0.69	0.64
VWO	13.6%	4.7%	-32.6%	-67.7%	0.50	0.31
VXUS	4.0%	6.7%	-39.5%	-36.0%	0.35	0.48
VYM	10.6%	12.2%	-28.9%	-35.2%	0.72	0.75
XLF	6.9%	5.7%	-39.0%	-82.7%	0.43	0.34
XLK	14.2%	10.1%	-35.8%	-69.9%	0.76	0.51

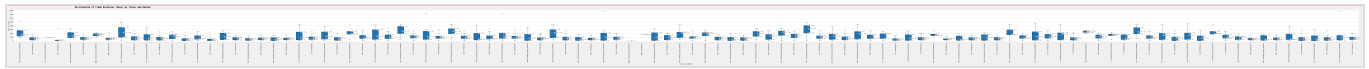
## Moving Average Method

Ticker	Method CAGR	Buy & Hold CAGR	Method Max Drawdown	Buy & Hold Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
AGG	2.2%	3.1%	-13.9%	-18.4%	0.53	0.61
BIL	2.1%	1.2%	-0.1%	-0.4%	9.15	4.30
BND	3.0%	2.8%	-8.7%	-18.6%	0.77	0.60
BNDX	2.8%	2.0%	-5.9%	-16.2%	0.96	0.52
DIA	6.3%	7.9%	-34.5%	-51.9%	0.54	0.51
EFA	6.5%	7.3%	-33.6%	-61.0%	0.50	0.44
GLD	8.4%	10.3%	-34.4%	-45.6%	0.64	0.65
IAU	7.7%	10.3%	-34.1%	-45.1%	0.60	0.65
IEF	3.7%	3.4%	-10.4%	-23.9%	0.68	0.53
IEFA	5.4%	7.4%	-30.5%	-34.8%	0.45	0.50

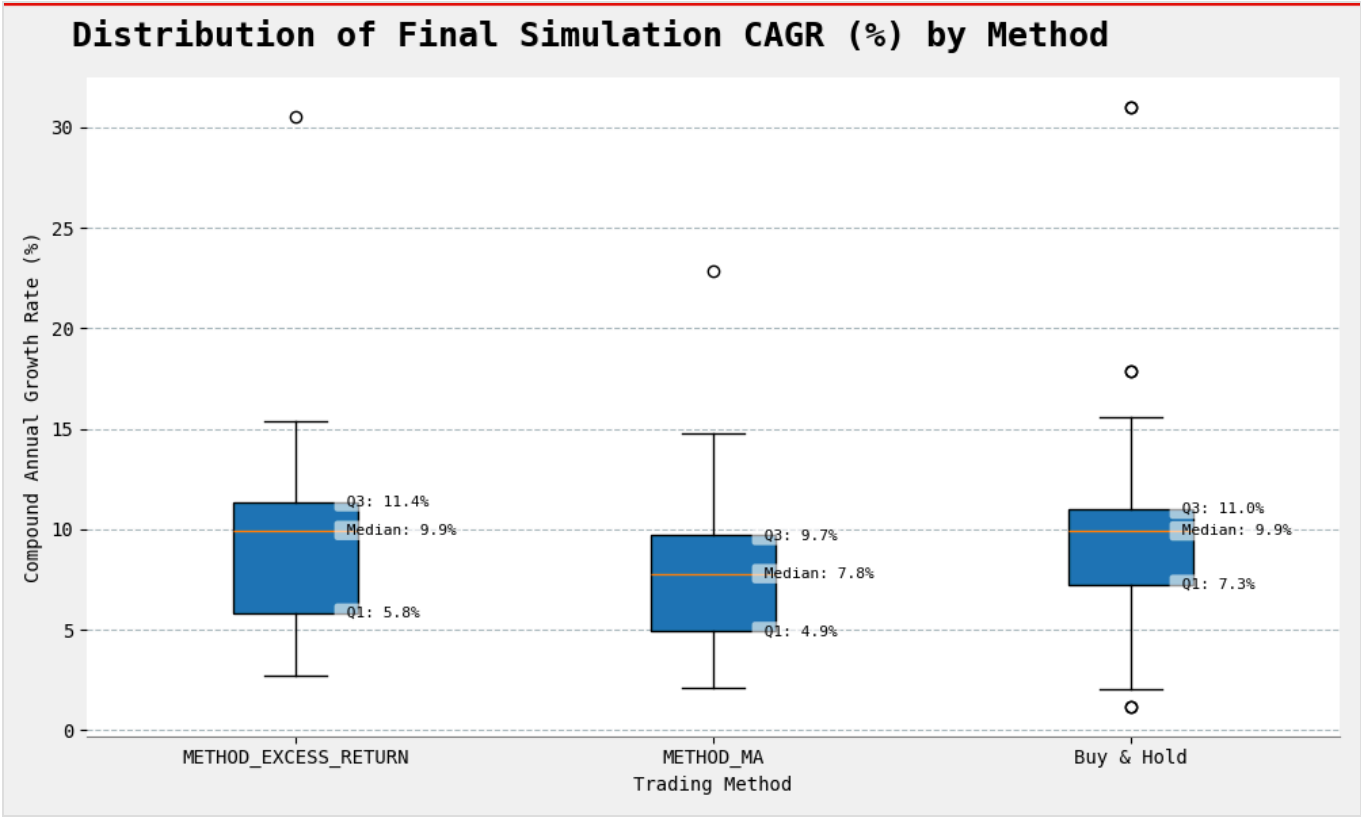
Ticker	Method CAGR	Buy & Hold CAGR	Method Max Drawdown	Buy & Hold Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
IEMG	5.5%	5.6%	-36.7%	-38.7%	0.42	0.37
IJH	6.5%	9.7%	-32.4%	-55.1%	0.51	0.54
IJR	3.8%	9.3%	-45.8%	-58.2%	0.31	0.50
ITOT	9.8%	10.6%	-30.1%	-55.2%	0.75	0.62
IVE	10.3%	8.5%	-30.7%	-61.3%	0.81	0.52
IVV	9.6%	10.1%	-29.4%	-55.2%	0.76	0.60
IVW	8.9%	11.3%	-28.4%	-49.2%	0.67	0.65
IWB	9.7%	10.2%	-30.1%	-55.4%	0.78	0.61
IWD	8.9%	8.3%	-29.4%	-60.1%	0.73	0.51
IWF	9.7%	11.8%	-29.7%	-51.3%	0.71	0.66
IWM	4.3%	8.6%	-41.1%	-58.6%	0.34	0.47
IWR	8.3%	10.5%	-30.1%	-58.8%	0.65	0.60
IXUS	4.9%	7.0%	-34.6%	-36.2%	0.42	0.49
QQQ	12.2%	11.6%	-28.8%	-60.7%	0.78	0.58
QQQM	22.8%	31.0%	-22.7%	-22.7%	1.21	1.40
QUAL	6.8%	13.1%	-27.5%	-34.1%	0.53	0.77
RSP	9.1%	10.1%	-29.5%	-59.9%	0.73	0.57
SCHD	6.0%	10.9%	-28.0%	-33.4%	0.48	0.73
SCHF	4.1%	7.3%	-35.4%	-34.9%	0.37	0.51
SCHG	14.8%	17.9%	-29.5%	-34.6%	0.93	0.94
SCHX	10.3%	14.4%	-29.8%	-34.3%	0.78	0.88
SGOV	4.5%	4.5%	-0.0%	-0.0%	18.10	18.10
SPY	11.1%	11.0%	-29.1%	-55.2%	0.83	0.64

Ticker	Method CAGR	Buy & Hold CAGR	Method Max Drawdown	Buy & Hold Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
SPYG	8.1%	12.8%	-31.6%	-51.3%	0.61	0.71
SPYM	9.9%	11.0%	-26.8%	-53.4%	0.80	0.64
TLT	4.0%	3.6%	-24.2%	-48.4%	0.40	0.31
VB	6.0%	8.9%	-34.3%	-59.6%	0.45	0.49
VCIT	3.8%	3.8%	-16.9%	-20.6%	0.82	0.67
VEA	4.0%	7.8%	-33.2%	-35.7%	0.34	0.50
VEU	5.3%	9.8%	-35.8%	-35.0%	0.40	0.59
VGT	11.2%	15.6%	-30.2%	-54.6%	0.69	0.74
VIG	9.6%	10.5%	-31.7%	-43.8%	0.74	0.66
VO	6.9%	9.2%	-29.7%	-58.9%	0.55	0.52
V00	10.4%	14.7%	-29.4%	-34.0%	0.79	0.89
VT	7.7%	10.8%	-30.7%	-34.2%	0.60	0.68
VTI	9.9%	11.0%	-30.0%	-55.5%	0.77	0.65
VTV	8.8%	8.9%	-30.4%	-59.3%	0.68	0.54
VUG	10.4%	12.8%	-29.5%	-50.7%	0.72	0.69
VV	8.9%	11.0%	-29.8%	-54.8%	0.69	0.64
VWO	4.9%	4.7%	-45.5%	-67.7%	0.36	0.31
VXUS	4.9%	6.7%	-38.7%	-36.0%	0.41	0.48
VYM	8.4%	12.2%	-28.9%	-35.2%	0.63	0.75
XLF	7.9%	5.7%	-34.6%	-82.7%	0.57	0.34
XLK	11.9%	10.1%	-29.7%	-69.9%	0.77	0.51

## Distribution of Trade Durations

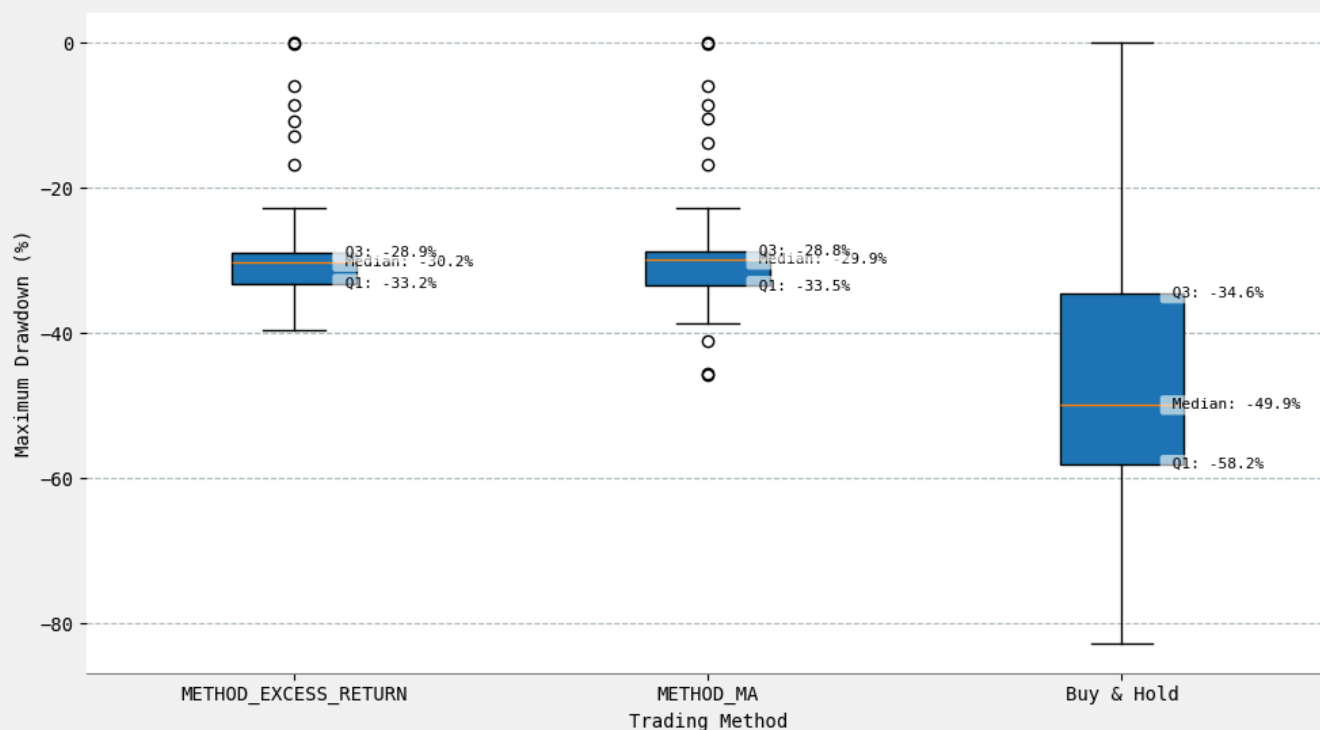


# Distribution of Final Simulation CAGR



# Distribution of Max Drawdown

**Distribution of Max Drawdown (%) by Method**



**Distribution of Sharpe Ratio by Method**

