

Aggregate Trend Following Report

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

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Summary Statistics by Method

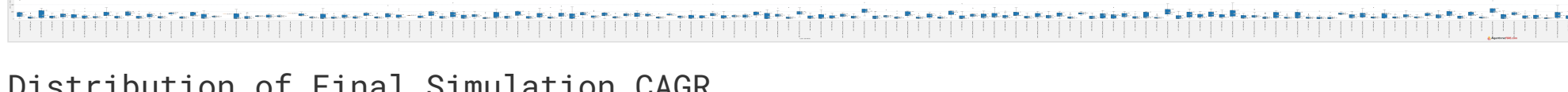
Excess Return Method

Ticker	Method CAGR (After Tax)	Buy & Hold CAGR (After Tax)	Method Max Drawdown	Buy & Hold Max Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
AGG	3.8%	2.6%	-12.8%	-18.4%	0.74	0.62
BIV	4.2%	3.1%	-9.2%	-18.9%	0.77	0.67
BKLN	3.2%	3.1%	-25.6%	-24.2%	0.47	0.67
BLV	3.3%	3.7%	-28.0%	-38.3%	0.34	0.42
BND	3.0%	2.3%	-8.7%	-18.6%	0.72	0.61
BNDX	3.1%	1.7%	-5.9%	-16.2%	0.91	0.63
BOND	2.3%	2.0%	-18.9%	-19.7%	0.68	0.65
BSCR	2.9%	2.0%	-17.3%	-17.3%	0.58	0.68
BSV	3.1%	1.7%	-4.7%	-8.5%	0.96	0.85
CCCP	3.7%	4.9%	-4.2%	-15.1%	0.68	0.38
CMB	5.4%	8.2%	-37.5%	-32.1%	0.46	0.87
DFCF	3.9%	5.6%	-4.5%	-19.6%	0.71	0.86
DFSD	4.7%	5.1%	-1.9%	-8.4%	1.53	0.94
EAGG	2.6%	-0.3%	-4.8%	-18.7%	0.77	0.41
EMB	3.0%	3.8%	-26.5%	-34.7%	0.36	0.48
EMLC	0.4%	0.3%	-24.1%	-32.3%	0.88	0.16
FBND	2.2%	1.9%	-16.1%	-17.3%	0.42	0.45
FLOT	2.7%	1.9%	-13.5%	-13.5%	0.68	0.64
FSEC	4.0%	4.5%	-4.1%	-18.8%	0.78	0.89
GOVT	3.5%	1.2%	-6.4%	-19.1%	0.73	0.28
HYG	4.7%	6.1%	-22.0%	-34.2%	0.53	0.58
IAGG	2.9%	1.8%	-8.1%	-13.9%	0.71	0.62
IEF	3.6%	2.9%	-14.9%	-23.9%	0.56	0.56
IEI	2.8%	1.7%	-5.7%	-14.6%	0.77	0.73
IGTB	3.5%	3.4%	-16.2%	-28.6%	0.78	0.72
IOSB	2.6%	2.2%	-13.4%	-13.4%	0.83	0.71
ISTB	2.7%	1.8%	-6.1%	-9.3%	1.51	0.84
IUSB	2.9%	1.6%	-9.9%	-17.9%	0.73	0.47
JAAA	5.3%	5.8%	-2.9%	-2.6%	1.81	2.57
JCPB	2.8%	0.9%	-4.2%	-16.7%	0.86	0.55
JMBS	3.0%	0.6%	-3.5%	-16.7%	0.97	0.44
JMUB	2.0%	1.2%	-8.8%	-12.5%	0.55	0.73
JNK	3.5%	4.8%	-22.9%	-38.5%	0.46	0.48
JPIE	5.7%	6.9%	-2.8%	-10.8%	1.52	0.92
LMBS	3.2%	2.0%	-5.3%	-6.5%	1.18	1.11
LQD	3.6%	3.6%	-21.8%	-25.8%	0.53	0.59
MBB	2.8%	1.8%	-5.8%	-17.6%	0.92	0.68
MUB	3.1%	2.4%	-13.7%	-13.7%	0.55	0.68
SCHI	2.0%	1.1%	-7.8%	-20.7%	0.49	0.35
SCHO	2.0%	1.1%	-1.1%	-5.7%	1.97	1.08
SCHP	1.9%	1.4%	-11.2%	-14.3%	0.41	0.52
SCHR	3.0%	1.1%	-5.8%	-16.1%	0.75	0.47
SCHZ	3.0%	1.7%	-10.3%	-18.7%	0.69	0.47
SHY	3.6%	1.6%	-3.1%	-5.7%	1.38	1.31
SHYG	3.3%	4.3%	-19.3%	-19.3%	0.53	0.73
SJNK	4.2%	3.6%	-19.7%	-19.7%	0.58	0.82
SPAB	3.0%	2.3%	-9.4%	-18.6%	0.68	0.53
SPHY	3.2%	4.0%	-22.0%	-22.0%	0.42	0.66
SPTB	2.9%	2.8%	-14.9%	-14.9%	0.72	0.89
SPMB	2.4%	1.6%	-12.6%	-18.8%	0.44	0.37
SPSB	2.5%	1.9%	-11.8%	-11.8%	0.74	0.98
SPTI	2.6%	1.6%	-5.8%	-16.1%	0.78	0.57
SPTL	3.2%	2.3%	-28.7%	-46.2%	0.38	0.31
SPTS	2.6%	1.3%	-1.1%	-5.8%	3.18	0.58
SRLN	3.8%	3.5%	-22.3%	-22.3%	0.57	0.73
STIP	2.8%	1.8%	-6.4%	-5.5%	1.28	1.02
SUB	3.2%	1.2%	-9.5%	-9.5%	1.81	0.42
TIP	3.5%	2.9%	-14.4%	-14.5%	0.55	0.59
TLH	3.1%	1.5%	-17.8%	-41.1%	0.38	0.33
TLT	4.0%	3.0%	-26.6%	-48.4%	0.37	0.33
TMF	4.9%	-3.4%	-64.4%	-92.5%	0.28	0.18
USHY	3.2%	4.0%	-22.4%	-22.4%	0.37	0.61
USIG	3.2%	3.6%	-18.9%	-22.2%	0.53	0.57
VCIT	3.3%	3.2%	-16.9%	-28.6%	0.57	0.77
VCLT	1.9%	3.0%	-28.2%	-34.3%	0.22	0.45
VCSH	2.5%	2.3%	-12.9%	-12.9%	0.92	1.02
VGIT	3.0%	1.3%	-5.9%	-16.1%	0.73	0.53
VLGT	2.9%	0.6%	-20.7%	-46.2%	0.38	0.28
VVSH	2.7%	1.1%	-1.6%	-5.7%	2.82	1.02
VMBS	2.7%	1.4%	-5.1%	-17.5%	0.87	0.45
VTBB	3.4%	1.7%	-17.0%	-17.0%	0.49	0.48
VTIP	3.5%	2.2%	-6.7%	-6.3%	0.93	0.86
WOB	2.3%	3.0%	-25.3%	-27.8%	0.26	0.44

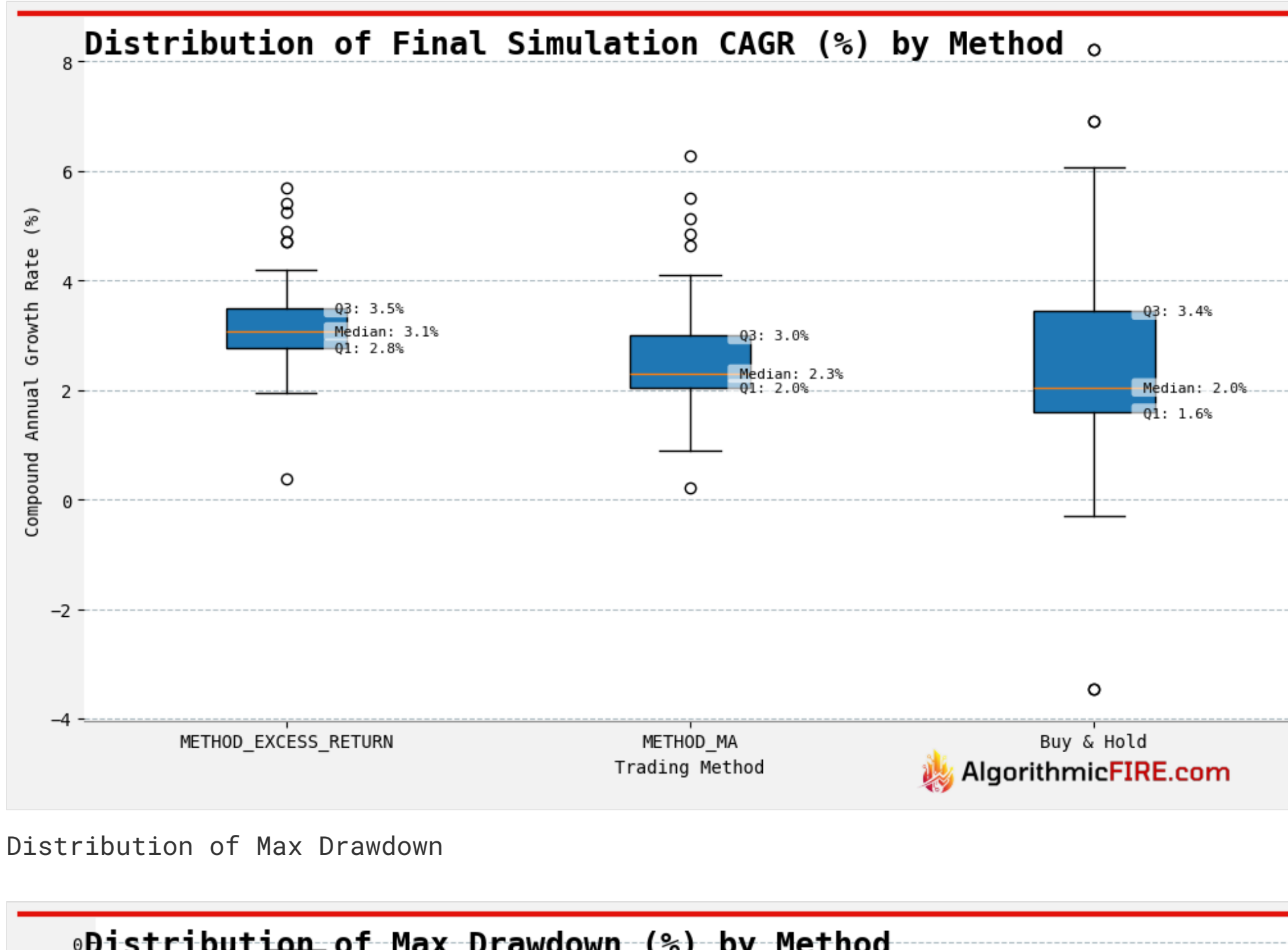
Moving Average Method

Ticker	Method CAGR (After Tax)	Buy & Hold CAGR (After Tax)	Method Max Drawdown	Buy & Hold Max Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
AGG	1.8%	2.6%	-15.0%	-18.4%	0.48	0.62
BIV	3.0%	3.1%	-9.3%	-18.9%	0.63	0.67
BKLN	2.0%	3.1%	-23.9%	-24.2%	0.44	0.67
BLV	3.3%	3.7%	-29.5%	-38.3%	0.37	0.42
BND	2.5%	2.3%	-8.7%	-18.6%	0.58	0.61
BNDX	2.3%	1.7%	-5.9%	-16.2%	0.69	0.63
BOND	2.7%	2.0%	-18.9%	-19.7%	0.68	0.65
BSCR	2.1%	2.0%	-17.3%	-17.3%	0.38	0.68
BSV	2.2%	1.7%	-4.7%	-8.5%	0.99	0.85
CCCP	4.8%	4.9%	-4.2%	-15.1%	0.72	0.38
CMB	4.6%	8.2%	-33.1%	-32.1%	0.44	0.87
DFCF	4.0%	5.6%	-4.5%	-19.6%	0.59	0.86
DFSD	5.1%	5.1%	-2.6%	-8.4%	1.31	0.94
EAGG	0.9%	-0.3%	-5.1%	-18.7%	0.74	0.41
EMB	1.6%	3.8%	-33.3%	-34.7%	0.24	0.48
EMLC	0.2%	0.3%	-22.7%	-32.3%	0.86	0.16
FBND	2.2%	1.9%	-16.1%	-17.3%	0.38	0.45
FLOT	1.2%	1.9%	-14.1%	-13.5%	0.33	0.64
FSEC	3.6%	4.5%	-6.8%	-18.8%	0.43	0.89
GOVT	2.0%	1.2%	-6.5%	-19.1%	0.48	0.28
HYG	4.1%	6.1%	-22.0%	-34.2%	0.59	0.58
IAGG	2.0%	1.8%	-8.7%	-13.9%	0.47	0.62
IEF	3.1%	2.9%	-12.0%	-23.9%	0.53	0.56
IEI	2.1%	1.7%	-5.7%	-14.6%	0.63	0.73
IGTB	3.4%	3.4%	-16.2%	-28.6%	0.71	0.72
IOSB	2.4%	2.2%	-13.4%	-13.4%	0.79	0.71
ISTB	2.5%	1.8%	-6.1%	-9.3%	0.99	0.84
IUSB	2.1%	1.6%	-9.9%	-17.9%	0.47	0.47
JAAA	5.5%	5.8%	-3.7%	-2.6%	1.68	2.57
JCPB	2.4%	0.9%	-4.5%	-16.7%	0.58	0.55
JMBS	2.0%	0.6%	-5.8%	-16.7%	0.41	0.44
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JPIE	6.3%	6.9%	-3.4%	-10.8%	1.34	0.92
LMBS	2.6%	2.0%	-5.3%	-6.5%	0.96	1.11
LQD	3.0%	3.6%	-21.8%	-25.8%	0.47	0.59
MBB	2.2%	1.8%	-5.7%	-17.6%	0.62	0.68
MUB	2.1%	2.4%	-13.7%	-13.7%	0.44	0.68
SCHI	3.0%	1.1%	-4.8%	-20.7%	0.52	0.35
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SCHZ	2.0%	1.7%	-10.3%	-18.7%	0.47	0.47
SHY	2.0%	1.6%	-4.2%	-5.7%	1.15	1.31
SHYG	3.3%	4.3%	-18.1%	-19.3%	0.61	0.73
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TMF	1.2%	-3.4%	-64.7%	-92.5%	0.18	0.18
USHY	2.4%	4.0%	-22.4%	-22.4%	0.33	0.61
USIG	3.4%	3.6%	-18.9%	-22.2%	0.59	0.57
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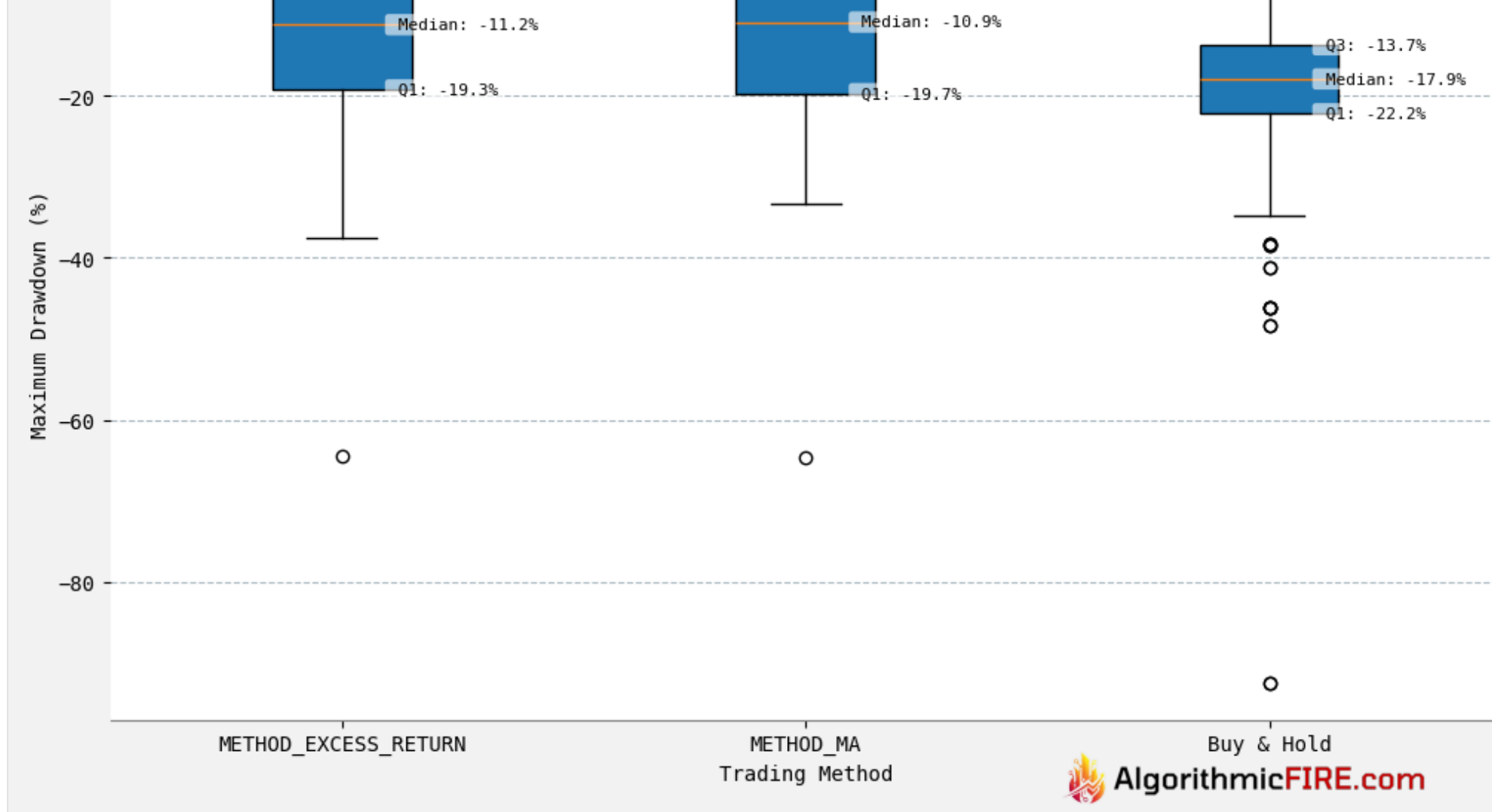
Distribution of Trade Durations



Distribution of Final Simulation CAGR



Distribution of Max Drawdown



Distribution of Sharpe Ratio by Method

