

Aggregate Trend Following Report

This is the companion report to a post on [AlgorithmicFIRE.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 Drawdown	Method Sharpe Ratio	Buy & Hold Sharpe Ratio
DFAC	13.9%	15.4%	-28.0%	-23.1%	0.71	0.66
DGRO	9.1%	11.1%	-33.5%	-35.1%	0.57	0.77
DIA	8.1%	7.1%	-34.9%	-51.9%	0.55	0.55
EFA	4.9%	6.4%	-38.9%	-61.8%	0.33	0.39
GLD	9.8%	9.2%	-31.3%	-45.6%	0.68	0.68
IAU	8.1%	9.2%	-36.1%	-45.1%	0.56	0.78
IEFA	1.9%	6.3%	-34.6%	-34.8%	0.19	0.55
IEMG	2.8%	4.8%	-32.6%	-38.7%	0.19	0.36
IJH	6.7%	8.7%	-37.4%	-55.1%	0.43	0.53
IJR	6.3%	8.4%	-29.9%	-58.2%	0.42	0.51
ITOT	8.7%	9.5%	-33.4%	-55.2%	0.58	0.62
IVE	6.8%	7.6%	-34.9%	-61.3%	0.46	0.47
IVV	9.9%	9.2%	-32.7%	-55.3%	0.61	0.51
IWM	8.9%	10.3%	-39.2%	-57.3%	0.57	0.52
IWB	8.4%	9.2%	-33.2%	-55.4%	0.57	0.51
IWD	6.6%	7.4%	-32.3%	-68.1%	0.46	0.49
IWF	10.1%	10.8%	-39.3%	-64.2%	0.68	0.49
IWM	4.6%	7.7%	-41.8%	-58.6%	0.33	0.45
IWR	8.5%	9.4%	-32.7%	-58.8%	0.56	0.56
IXUS	2.8%	6.8%	-36.6%	-36.2%	0.25	0.51
JEPI	7.8%	7.3%	-13.3%	-13.7%	0.59	1.07
MBB	2.8%	1.8%	-5.8%	-17.6%	0.92	0.68
QQQ	10.8%	10.7%	-36.8%	-83.8%	0.59	0.58
QQQM	26.1%	25.6%	-22.7%	-35.8%	0.88	0.77
QUAL	6.8%	11.3%	-32.2%	-34.1%	0.44	0.81
RSP	8.9%	9.8%	-29.5%	-59.9%	0.59	0.62
SCHB	9.9%	12.6%	-33.4%	-35.3%	0.62	0.84
SCHD	7.2%	9.5%	-31.8%	-33.4%	0.49	0.82
SCHF	2.7%	6.4%	-35.5%	-34.9%	0.25	0.47
SCNG	12.9%	16.2%	-41.8%	-34.6%	0.64	0.87
SDHX	9.8%	12.9%	-32.6%	-34.3%	0.62	0.86
SLV	6.8%	7.8%	-76.6%	-76.3%	0.34	0.41
SMH	12.8%	13.2%	-54.3%	-85.9%	0.54	0.42
SPY	9.7%	10.2%	-32.4%	-55.2%	0.63	0.64
SPYG	9.2%	11.8%	-39.2%	-67.6%	0.58	0.43
SPYM	9.9%	9.8%	-26.8%	-54.5%	0.65	0.66
VB	5.1%	7.9%	-37.1%	-59.6%	0.36	0.51
VEA	3.4%	6.8%	-32.3%	-68.7%	0.28	0.32
VEU	4.9%	8.7%	-36.3%	-61.5%	0.31	0.33
VGT	12.8%	14.3%	-41.4%	-54.6%	0.62	0.78
VIG	9.2%	9.3%	-31.7%	-46.8%	0.56	0.64
VO	7.4%	8.2%	-35.5%	-58.9%	0.48	0.57
VONG	12.6%	15.3%	-39.2%	-32.7%	0.64	0.92
VOO	10.6%	13.1%	-32.4%	-34.8%	0.65	0.89
VT	5.7%	9.5%	-31.5%	-58.3%	0.41	0.58
VTI	9.3%	18.8%	-33.4%	-55.5%	0.68	0.57
VTV	7.3%	8.8%	-32.2%	-59.3%	0.52	0.57
VUG	10.4%	11.7%	-41.8%	-58.7%	0.57	0.67
VV	8.4%	9.9%	-32.3%	-54.8%	0.56	0.64
VWO	8.9%	4.1%	-58.5%	-67.7%	0.14	0.37

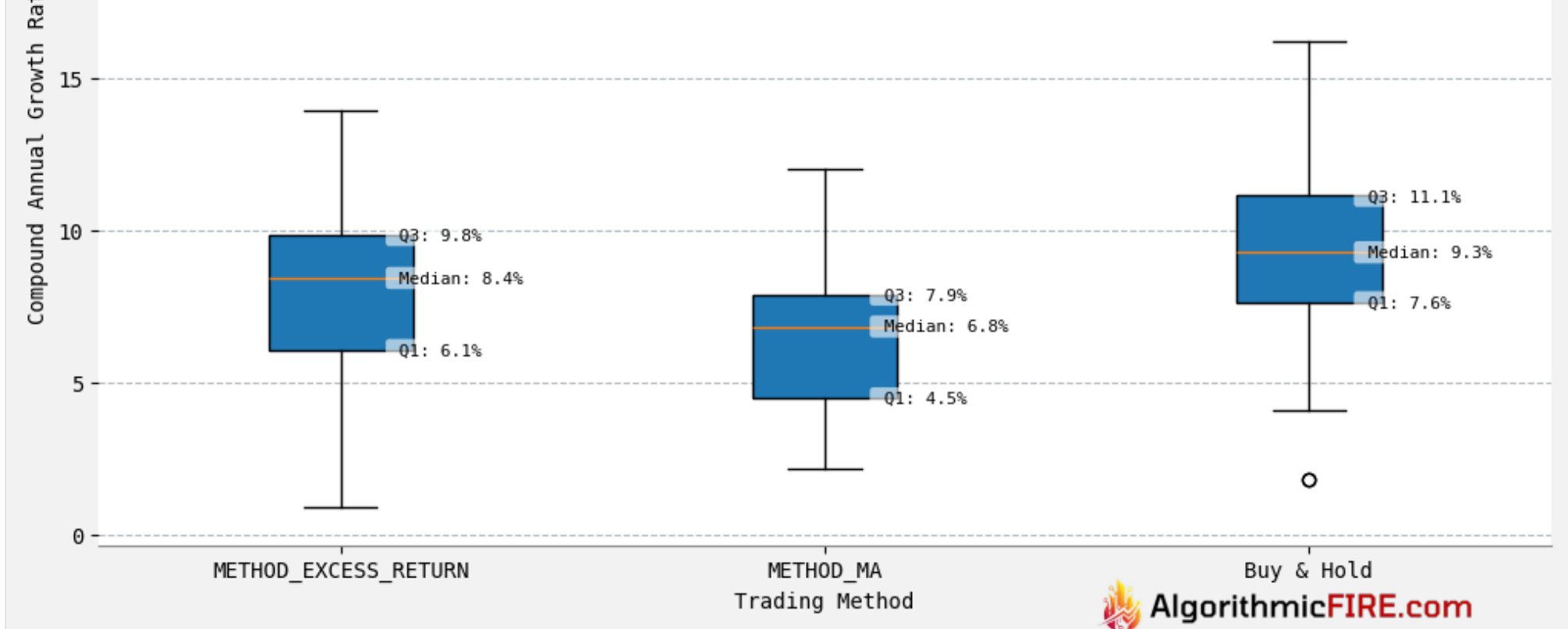
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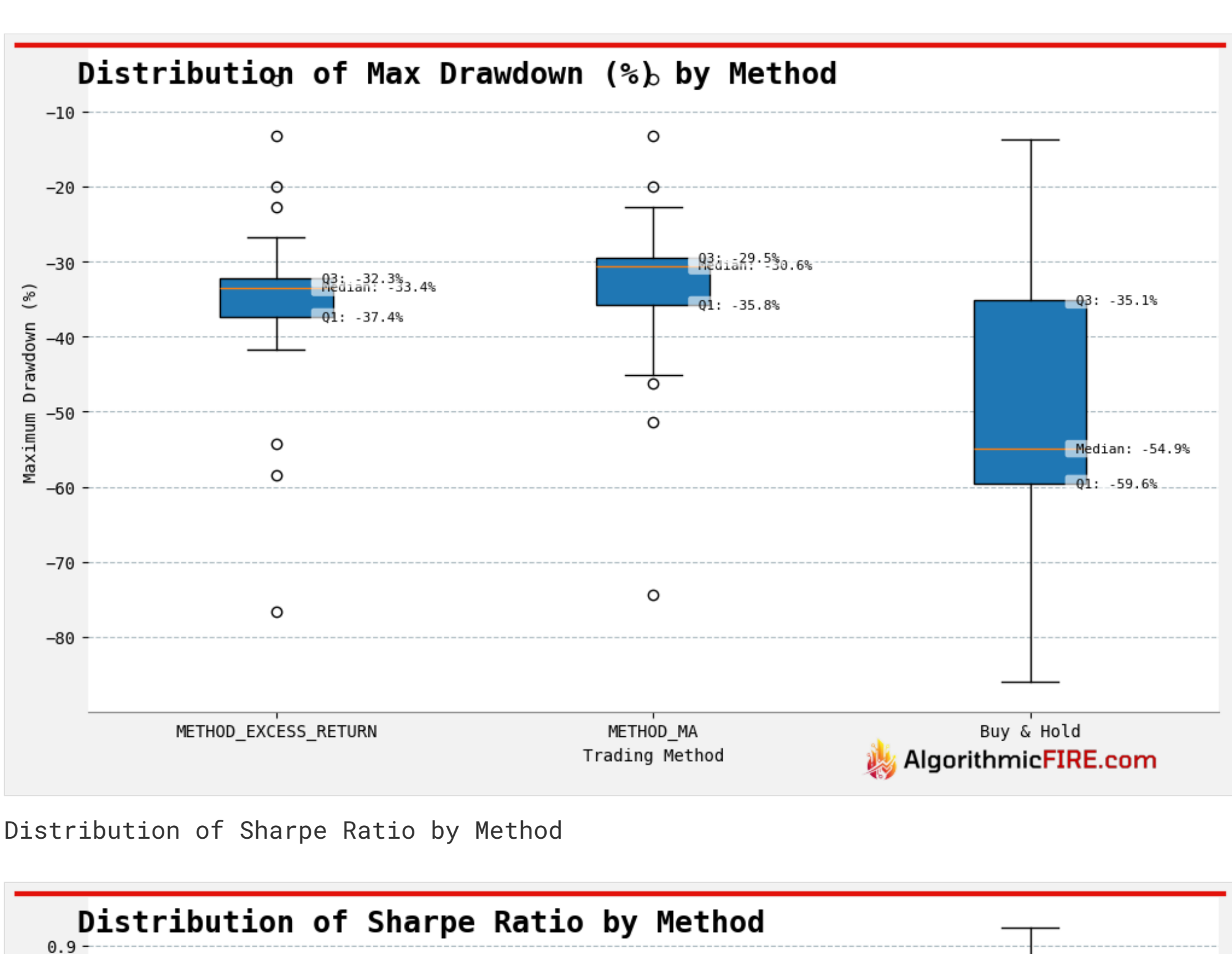
Distribution of Trade Durations



Distribution of Final Simulation CAGR



Distribution of Max Drawdown



Distribution of Sharpe Ratio by Method

