



Wifey
@WifeyAlpha

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1. Ivy Portfolio Timing

The Ivy Portfolio is designed to mimic the investment strategies of Harvard and Yale endowments. The timing version uses a simple moving average.

20% equal weight in VTI VEU VNQ AGG DBC

Ann Ret: 7.5%, Risk 6.5%, Sharpe ratio: 0.8, Max Drawdown: -13.1%

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