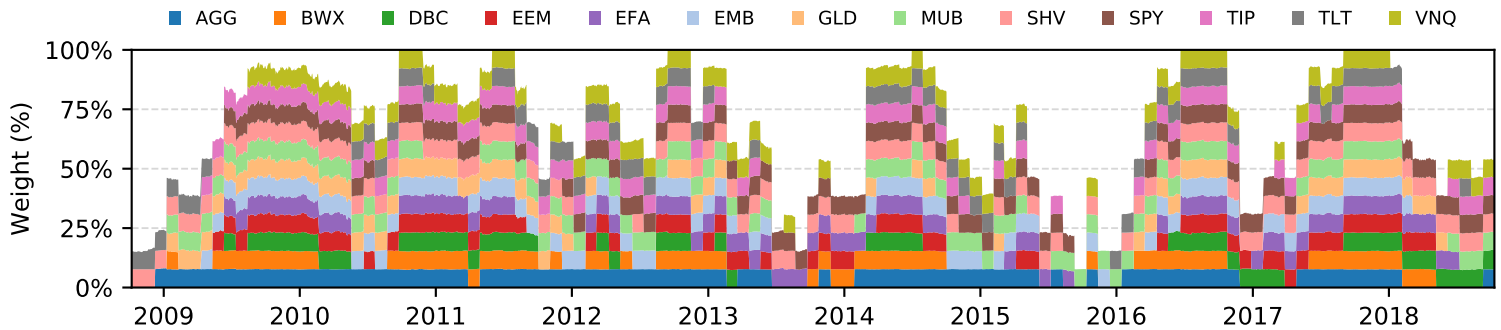
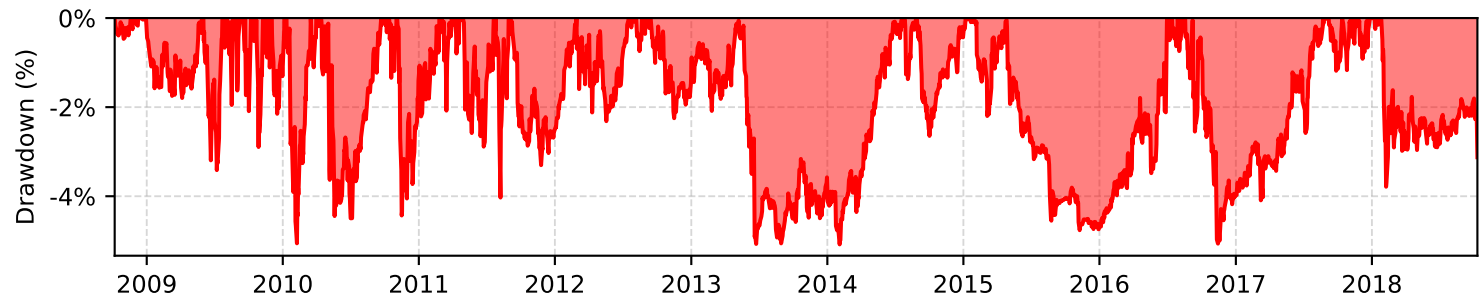


Portfolio Tearsheet: Trend Following Equal Weight



Overview		Statistics		Statistics #2	
Portfolio Code:	EW_TF	Total Return:	39.31%	Var _{99%} :	-0.98%
Start Date:	2008-10-07	CAGR:	3.49%	CVaR _{99%} :	-1.21%
End Date:	2018-10-11	Annual Volatility:	4.80%	Placeholder:	N/A
Rebalanced:	Monthly	Sharpe:	0.73	Placeholder:	N/A
Trend Following:	200 SMA	Max Drawdown:	-5.08%	Placeholder:	N/A
Weighting:	EW	Sortino:	1.02	Placeholder:	N/A

Performance Attribution											
AGG	0.4%	0.2%	0.5%	0.3%	-0.3%	0.4%	-0.1%	0.1%	0.1%	-0.2%	
BWX	0.0%	0.2%	0.1%	0.1%	-0.0%	-0.2%	0.1%	-0.3%	0.3%	0.0%	
DBC	0.0%	-0.6%	0.3%	-0.4%	-0.6%	-0.2%	-0.2%	0.0%	0.7%	0.3%	0.5%
EEM	0.0%	2.6%	0.6%	-0.7%	-0.4%	-1.6%	-0.5%	-0.3%	-0.2%	2.0%	-0.1%
EFA	0.0%	1.3%	-0.1%	0.2%	0.5%	1.6%	-0.3%	-1.0%	-0.2%	1.8%	-0.1%
EMB	0.0%	1.5%	0.8%	-0.0%	1.2%	-1.0%	0.3%	-0.2%	0.3%	0.6%	-0.2%
GLD	0.0%	1.9%	2.0%	0.9%	-0.4%	-0.3%	-0.6%	-0.4%	0.4%	0.2%	-0.0%
MUB	0.0%	0.4%	0.2%	0.7%	0.4%	-0.5%	0.5%	0.2%	0.2%	0.2%	-0.2%
SHV	0.0%	0.0%	0.0%	0.0%	0.0%	-0.0%	0.0%	-0.0%	0.0%	0.1%	-0.1%
SPY	0.0%	1.4%	0.7%	-0.2%	0.7%	2.2%	1.0%	-0.3%	0.9%	1.5%	0.3%
TIP	0.0%	0.5%	0.5%	1.0%	0.5%	-0.2%	0.1%	-0.3%	0.2%	0.1%	-0.2%
TLT	1.6%	-1.5%	0.0%	2.1%	0.2%	-0.5%	1.4%	-0.3%	0.2%	0.3%	-0.5%
VNQ	0.0%	1.3%	2.0%	0.1%	1.0%	-1.1%	1.5%	-0.4%	0.1%	-0.2%	-0.4%
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

