Portfolio Tearsheet: Equal Weight
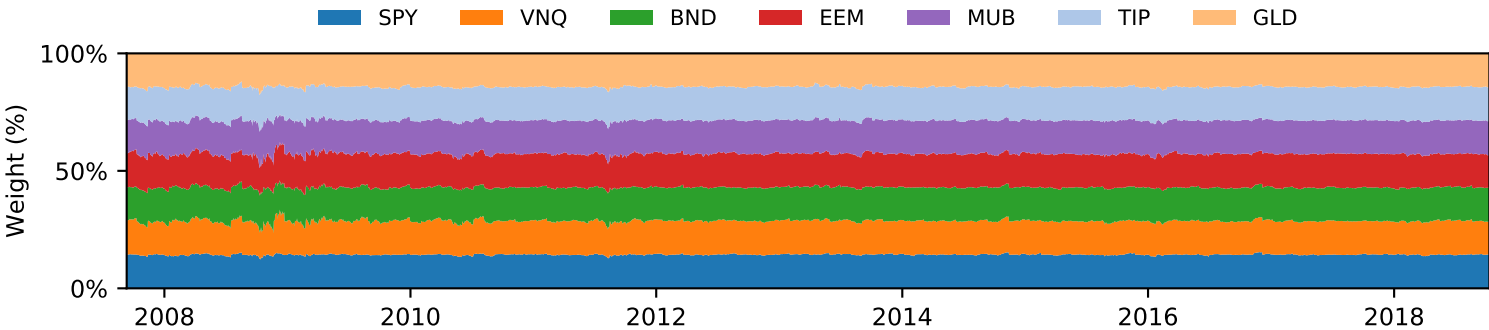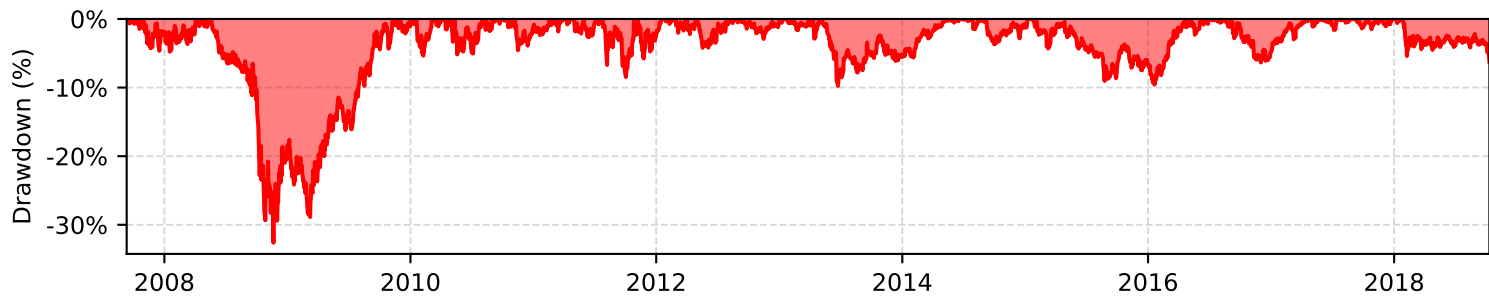
Overview

Portfolio Code:	EW
Start Date:	2007-09-11
End Date:	2018-10-11
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Statistics

Total Return:	77.41%
CAGR:	6.01%
Annual Volatility:	11.56%
Sharpe:	0.52
Max Drawdown:	-32.61%
Sortino:	N/A

Statistics #2

VaR:	N/A
CVaR:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Performance Attribution

	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
SPY	0.3%	-5.4%	3.8%	2.2%	0.5%	2.2%	4.2%	1.9%	0.3%	1.7%	2.9%	0.5%
VNQ	-0.6%	-2.9%	5.2%	4.1%	1.5%	2.4%	0.5%	3.9%	0.5%	1.3%	0.7%	-0.7%
BND	0.5%	0.8%	0.5%	0.8%	1.1%	0.4%	-0.4%	0.8%	0.0%	0.3%	0.6%	-0.3%
EEM	2.3%	-7.1%	8.7%	2.5%	-2.6%	2.8%	-0.4%	-0.4%	-2.3%	1.7%	4.7%	-2.4%
MUB	0.2%	0.1%	0.9%	0.0%	1.8%	0.7%	-0.5%	1.3%	0.4%	-0.0%	0.6%	-0.2%
TIP	0.7%	-0.3%	1.2%	0.8%	1.8%	0.9%	-1.2%	0.5%	-0.3%	0.7%	0.4%	-0.2%
GLD	2.5%	1.0%	3.5%	3.8%	1.5%	1.0%	-4.4%	-0.2%	-1.5%	1.3%	1.8%	-0.9%

Yearly Returns (%)