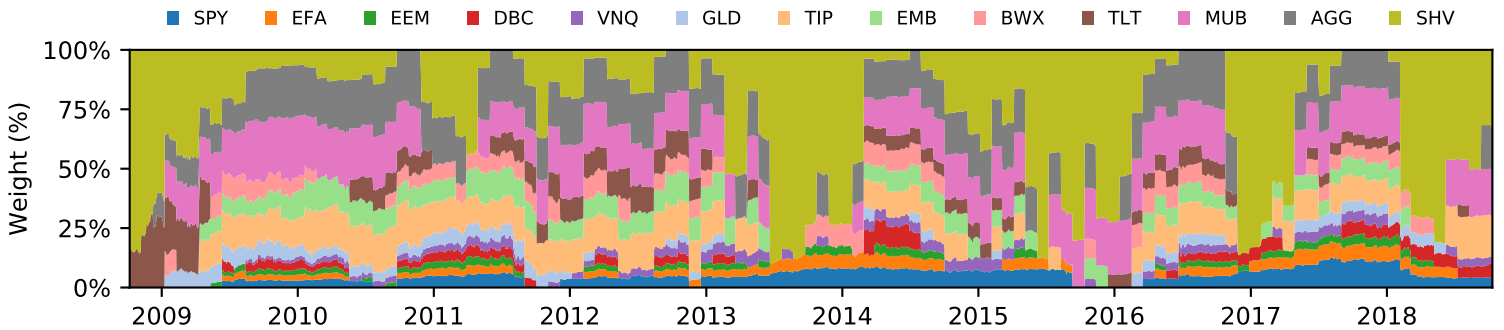
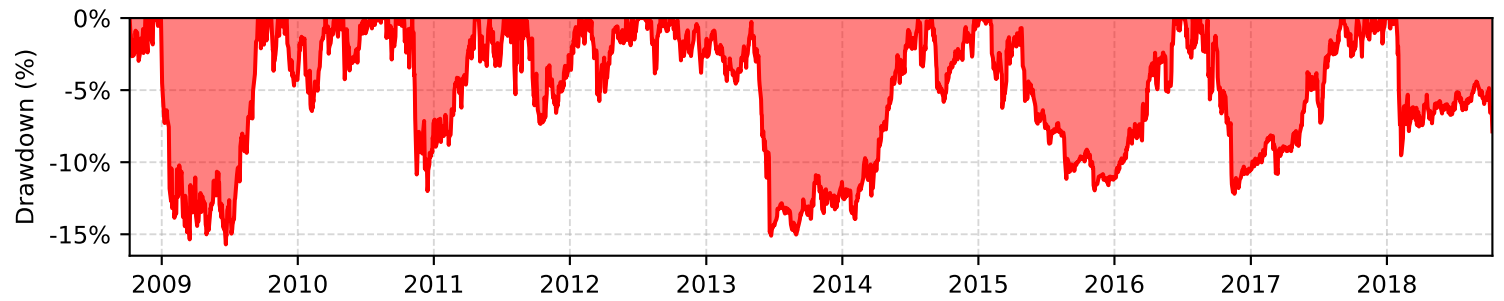


Portfolio Tearsheet: Risk Parity



Overview		Statistics		Statistics #2	
Portfolio Code:	RP	Total Return:	148.66%	VaR _{99%} :	-1.99%
Start Date:	2008-10-07	CAGR:	10.12%	CVaR _{99%} :	-2.49%
End Date:	2018-10-11	Annual Volatility:	10.39%	Placeholder:	N/A
Rebalanced:	Monthly	Sharpe:	0.97	Placeholder:	N/A
Trend Following:	200 SMA	Max Drawdown:	-15.70%	Placeholder:	N/A
Weighting:	RP 200	Sortino:	1.39	Placeholder:	N/A

Performance Attribution

	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
SPY	0.0%	1.6%	1.0%	-1.1%	0.9%	5.3%	2.8%	-1.2%	1.7%	5.8%	0.3%
EFA	0.0%	1.2%	0.0%	0.0%	0.5%	2.9%	-0.6%	-1.8%	-0.4%	3.8%	-0.2%
EEM	0.0%	2.0%	0.5%	-1.2%	-0.4%	-2.0%	-0.7%	-0.4%	-0.3%	2.5%	-0.2%
DBC	0.0%	-1.2%	0.5%	-0.8%	-1.0%	-0.3%	-0.4%	0.0%	1.0%	0.4%	1.0%
VNQ	0.0%	0.5%	1.4%	-0.4%	0.8%	-1.7%	2.4%	-0.5%	0.0%	-0.3%	-0.5%
GLD	0.0%	4.6%	2.9%	2.3%	-0.6%	-0.4%	-1.1%	-0.6%	0.7%	0.4%	-0.1%
TIP	0.0%	2.5%	2.9%	4.7%	2.6%	-1.0%	0.4%	-1.3%	1.1%	0.3%	-1.0%
EMB	0.0%	3.9%	3.6%	0.0%	4.2%	-4.4%	0.8%	-0.9%	1.3%	1.6%	-0.7%
BWX	0.0%	0.9%	0.4%	-0.3%	-0.4%	-0.4%	0.5%	-0.9%	1.4%	0.7%	0.1%
TLT	17.2%	-13.1%	-0.1%	6.5%	0.9%	-1.6%	3.1%	-0.6%	0.4%	0.5%	-0.8%
MUB	0.0%	3.8%	1.9%	4.3%	2.8%	-3.5%	3.2%	1.4%	1.3%	1.5%	-1.5%
AGG	1.6%	1.7%	3.9%	3.8%	2.2%	-2.0%	2.4%	-0.8%	0.5%	0.9%	-1.3%
SHV	1.2%	0.0%	0.1%	0.1%	-0.0%	0.1%	-0.0%	0.1%	0.3%	0.4%	1.9%

Yearly Returns (%)

