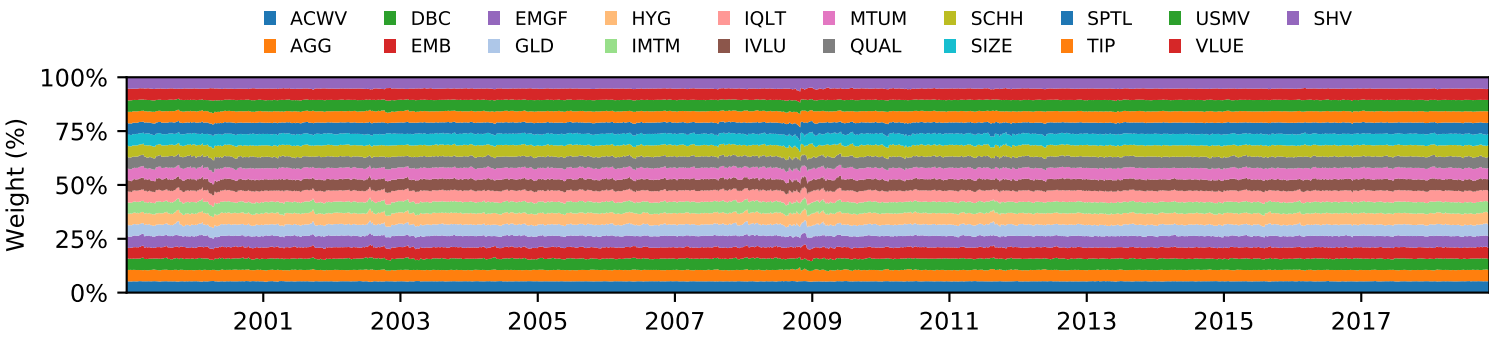
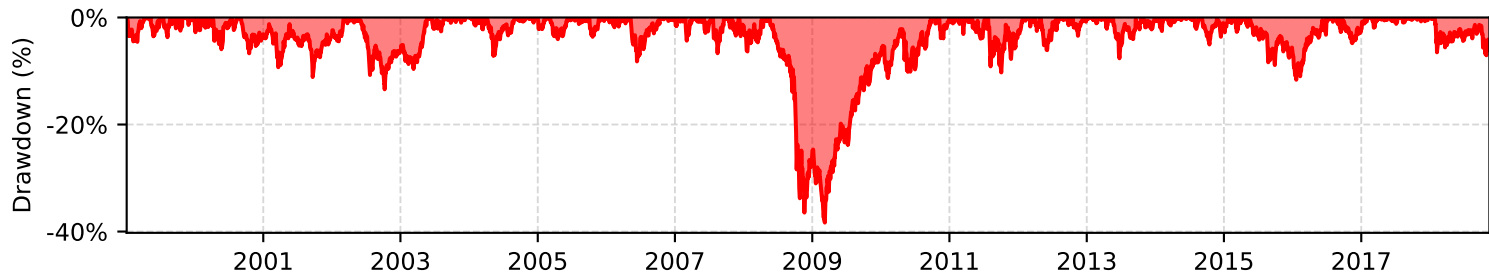


Portfolio Tearsheet: EW All



Overview		Statistics		Statistics #2	
Portfolio Code:	EW	Total Return:	323.95%	VaR _{99%} :	-1.77%
Start Date:	1999-01-05	CAGR:	8.12%	CVaR _{99%} :	-2.56%
End Date:	2018-11-14	Annual Volatility:	9.40%	Beta:	0.42
Rebalanced:	N/A	Sharpe:	0.86	Alpha:	5.39%
Trend Following:	N/A	Max Drawdown:	-38.33%	R-Squared:	73.44%
Weighting:	N/A	Sortino:	1.22	Treynor:	0.19

