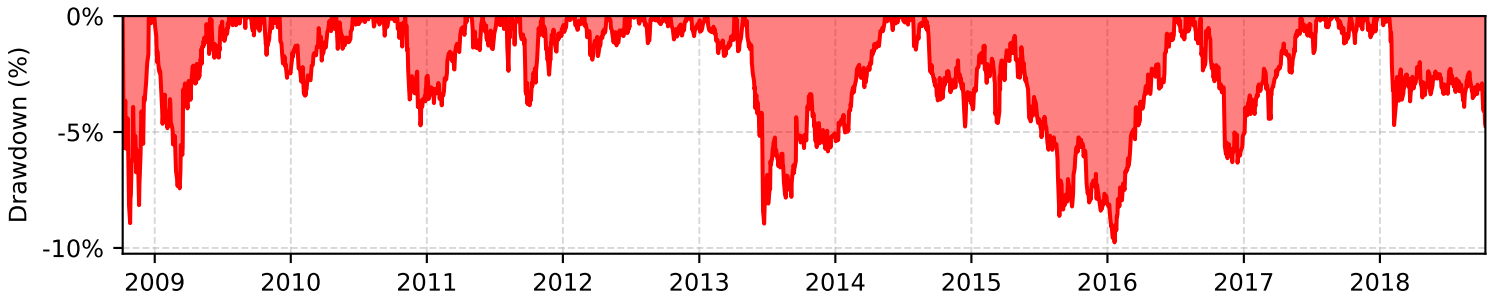
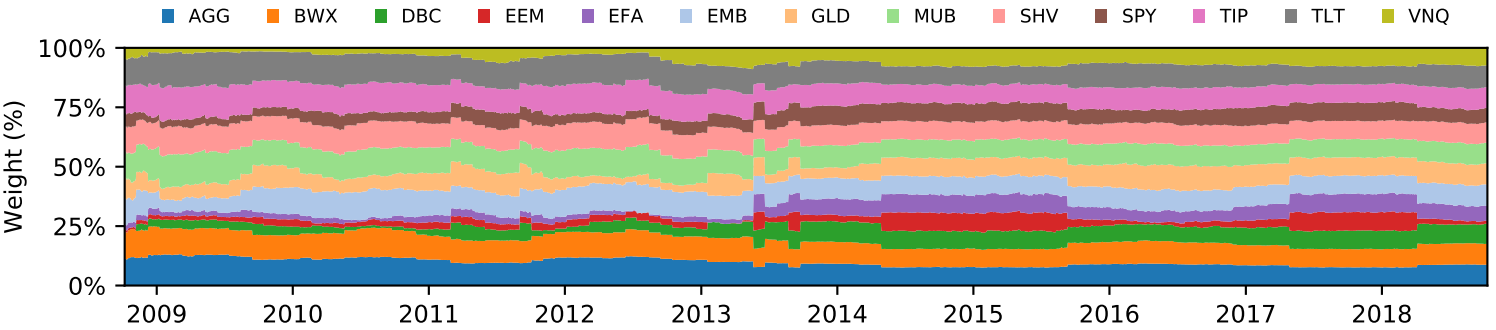
Portfolio Tearsheet: Dynamic Risk Parity





Overview

Portfolio Code:	RP
Start Date:	2008-10-07
End Date:	2018-10-11
Rebalanced:	Monthly
Trend Following:	N/A
Weighting:	RP 200

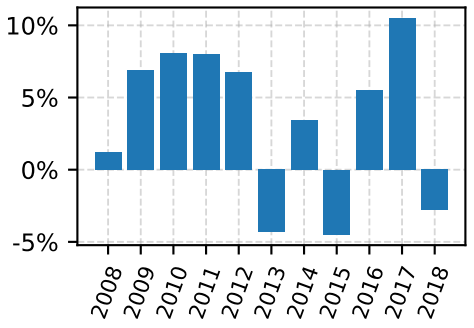
Statistics

Total Return:	44.46%
CAGR:	3.91%
Annual Volatility:	5.59%
Sharpe:	0.70
Max Drawdown:	-9.76%
Sortino:	1.00

Statistics #2

$VaR_{99\%}$:	-0.99%
$CVaR_{99\%}$:	-1.36%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Performance Attribution

	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
AGG	0.9%	0.4%	0.7%	0.7%	0.4%	-0.2%	0.5%	0.0%	0.2%	0.3%	-0.2%
BWX	0.6%	0.6%	0.6%	0.4%	0.6%	-0.4%	-0.0%	-0.5%	0.1%	0.8%	-0.4%
DBC	-0.3%	0.7%	0.1%	-0.7%	-0.1%	-0.5%	-2.4%	-2.3%	1.3%	0.4%	0.6%
EEM	0.0%	1.2%	0.3%	-0.4%	0.5%	-0.3%	-0.2%	-1.1%	0.1%	1.9%	-0.2%
EFA	-0.2%	0.7%	0.1%	-0.2%	0.2%	0.6%	-0.5%	0.0%	0.1%	1.6%	-0.5%
EMB	-0.0%	1.1%	1.2%	0.8%	1.8%	-0.6%	0.5%	0.1%	0.8%	0.8%	-0.5%
GLD	-0.1%	1.8%	1.6%	1.2%	0.4%	-2.7%	-0.4%	-0.9%	0.8%	1.1%	-0.6%
MUB	0.5%	0.9%	0.0%	1.3%	0.6%	-0.2%	0.8%	0.3%	-0.0%	0.4%	-0.1%
SHV	0.1%	0.0%	0.0%	0.0%	0.0%	-0.0%	0.0%	0.0%	0.0%	0.1%	0.1%
SPY	-0.8%	1.0%	0.6%	-0.0%	0.5%	1.8%	1.0%	0.0%	0.7%	1.5%	0.2%
TIP	-0.3%	1.1%	0.7%	1.3%	0.8%	-0.8%	0.3%	-0.1%	0.4%	0.2%	-0.1%
TLT	2.5%	-3.1%	1.2%	3.3%	0.4%	-1.4%	2.1%	-0.1%	0.2%	0.7%	-0.6%
VNQ	-1.5%	0.6%	0.7%	0.2%	0.5%	0.5%	1.9%	0.1%	0.6%	0.4%	-0.4%

Yearly Returns (%)