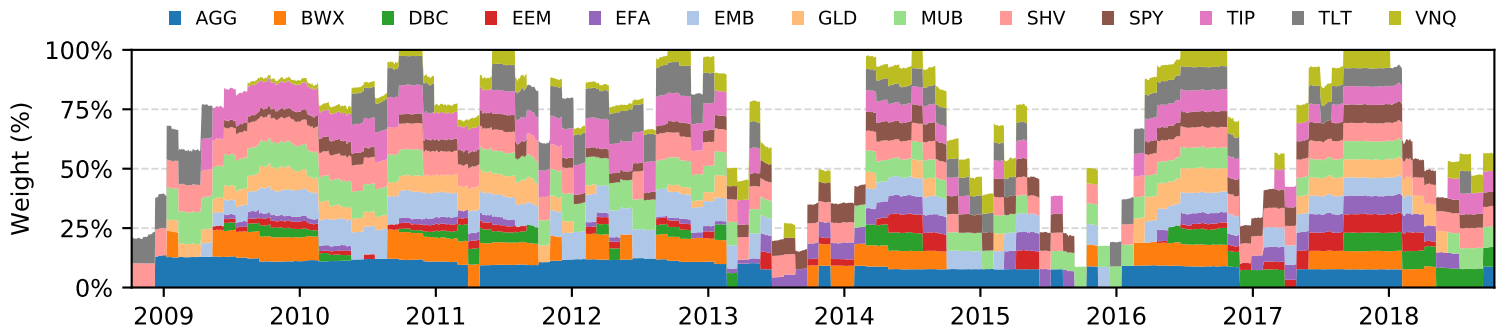
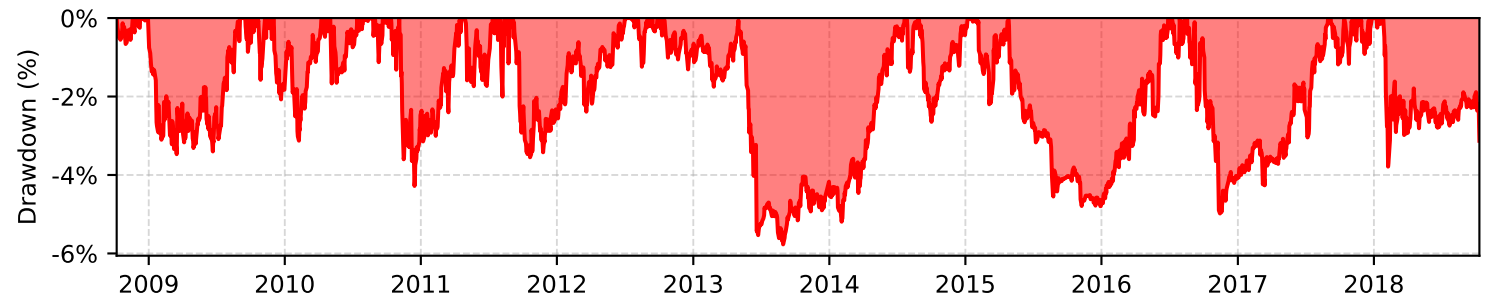


Portfolio Tearsheet: Dynamic Risk Parity Trend Following



Overview

Portfolio Code: RP_TF
 Start Date: 2008-10-07
 End Date: 2018-10-11
 Rebalanced: Monthly
 Trend Following: 200 SMA
 Weighting: RP 200

Statistics

Total Return: 33.91%
 CAGR: 3.03%
 Annual Volatility: 3.71%
 Sharpe: 0.82
 Max Drawdown: -5.77%
 Sortino: 1.15

Statistics #2

VaR_{99%}: -0.71%
 CVaR_{99%}: -0.90%
 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	0.7%	0.4%	0.7%	0.6%	0.4%	-0.3%	0.4%	-0.1%	0.1%	0.1%	-0.2%
BWX	0.0%	0.4%	0.2%	0.1%	-0.0%	-0.2%	0.2%	-0.3%	0.4%	0.3%	-0.0%
DBC	0.0%	-0.2%	-0.0%	-0.8%	-0.4%	-0.2%	-0.2%	0.0%	0.6%	0.3%	0.6%
EEM	0.0%	0.7%	0.1%	-0.2%	-0.1%	-1.2%	-0.1%	-0.3%	-0.0%	1.7%	0.1%
EFA	0.0%	0.4%	-0.0%	0.0%	0.1%	0.6%	-0.3%	-1.0%	-0.1%	1.6%	-0.1%
EMB	0.0%	1.4%	1.2%	-0.1%	1.6%	-1.1%	0.3%	-0.3%	0.4%	0.7%	-0.2%
GLD	0.0%	1.9%	1.6%	1.2%	-0.1%	-0.4%	-0.6%	-0.4%	0.5%	0.2%	-0.1%
MUB	0.0%	0.7%	0.3%	0.9%	0.6%	-0.5%	0.6%	0.2%	0.2%	0.2%	-0.2%
SHV	0.1%	0.0%	0.0%	0.0%	0.0%	-0.0%	-0.0%	-0.0%	0.0%	0.1%	0.2%
SPY	0.0%	0.6%	0.4%	-0.3%	0.2%	1.8%	1.0%	-0.3%	0.8%	1.5%	0.2%
TIP	0.0%	0.7%	0.7%	1.3%	0.8%	-0.3%	0.1%	-0.3%	0.3%	0.1%	-0.2%
TLT	2.6%	-2.8%	0.0%	2.9%	0.3%	-0.7%	1.4%	-0.3%	0.3%	0.3%	-0.5%
VNQ	0.0%	0.3%	0.7%	-0.1%	0.1%	-0.8%	1.4%	-0.3%	-0.0%	-0.1%	-0.4%

Yearly Returns (%)

