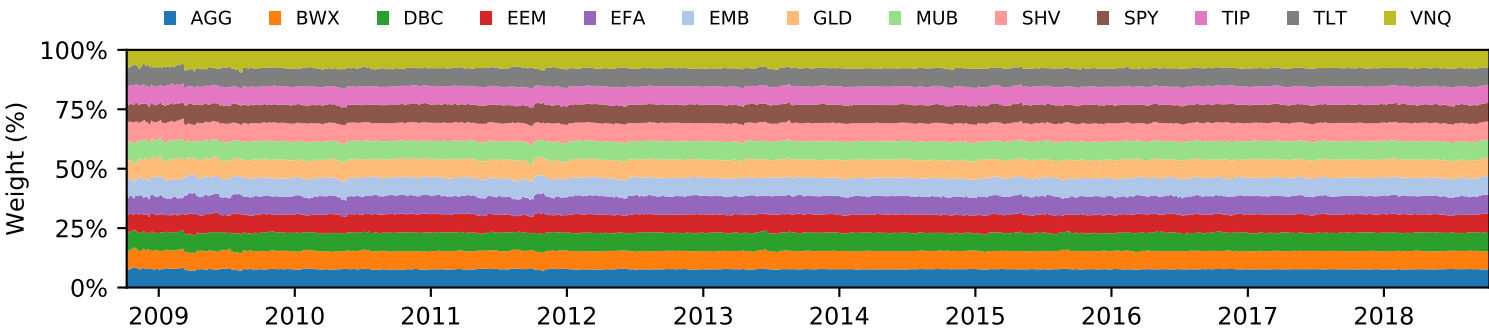
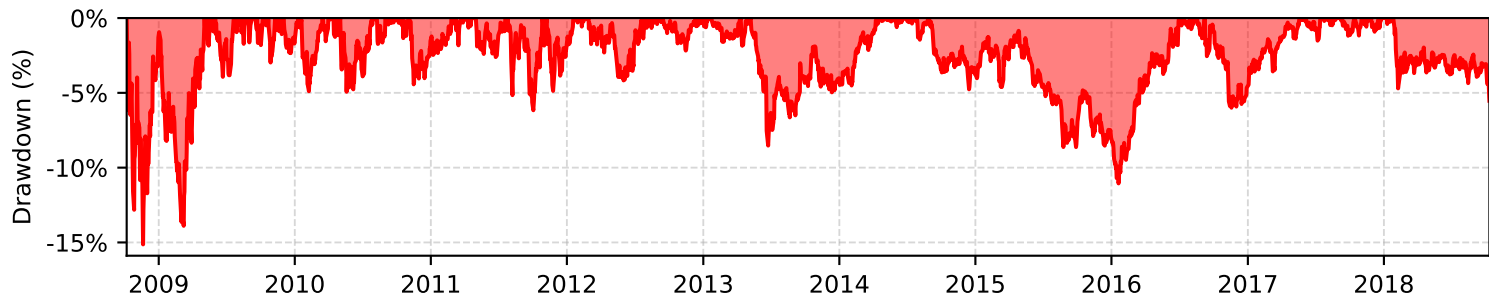


Portfolio Tearsheet: Equal Weight



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

Statistics	
Total Return:	60.65%
CAGR:	5.26%
Annual Volatility:	8.87%
Sharpe:	0.59
Max Drawdown:	-15.13%
Sortino:	0.86

Statistics #2	
VaR _{99%} :	-1.63%
CVaR _{99%} :	-2.32%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A

Performance Attribution											
AGG	0.5%	0.2%	0.5%	0.6%	0.3%	-0.2%	0.4%	0.0%	0.2%	0.3%	-0.2%
BWX	0.4%	0.4%	0.3%	0.3%	0.4%	-0.3%	-0.1%	-0.5%	0.1%	0.7%	-0.3%
DBC	-2.2%	1.4%	1.0%	-0.1%	0.3%	-0.6%	-2.4%	-2.3%	1.4%	0.4%	0.5%
EEM	-0.5%	4.8%	1.4%	-1.2%	1.5%	-0.1%	-0.2%	-1.2%	0.9%	2.5%	-1.3%
EFA	-0.5%	2.4%	0.8%	-0.8%	1.4%	1.6%	-0.5%	0.0%	0.1%	1.8%	-0.6%
EMB	0.5%	1.1%	0.8%	0.6%	1.2%	-0.6%	0.5%	0.1%	0.7%	0.8%	-0.5%
GLD	0.3%	1.8%	2.0%	0.9%	0.5%	-0.6%	-0.1%	-0.8%	0.7%	1.0%	-0.5%
MUB	0.3%	0.5%	0.0%	1.0%	0.4%	-0.3%	0.7%	0.2%	-0.0%	0.3%	-0.1%
SHV	0.0%	0.0%	0.0%	0.0%	0.0%	-0.0%	0.0%	0.0%	0.0%	0.1%	0.1%
SPY	-0.9%	2.2%	1.2%	0.3%	1.2%	2.2%	1.0%	0.1%	0.9%	1.5%	0.3%
TIP	-0.2%	0.7%	0.4%	1.0%	0.5%	-0.7%	0.3%	-0.1%	0.4%	0.2%	-0.1%
TLT	1.6%	-1.8%	0.7%	2.4%	0.2%	-1.1%	1.9%	-0.1%	0.1%	0.7%	-0.6%
VNQ	-2.0%	3.2%	2.1%	0.9%	1.3%	0.4%	2.1%	0.3%	0.7%	0.4%	-0.3%
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

