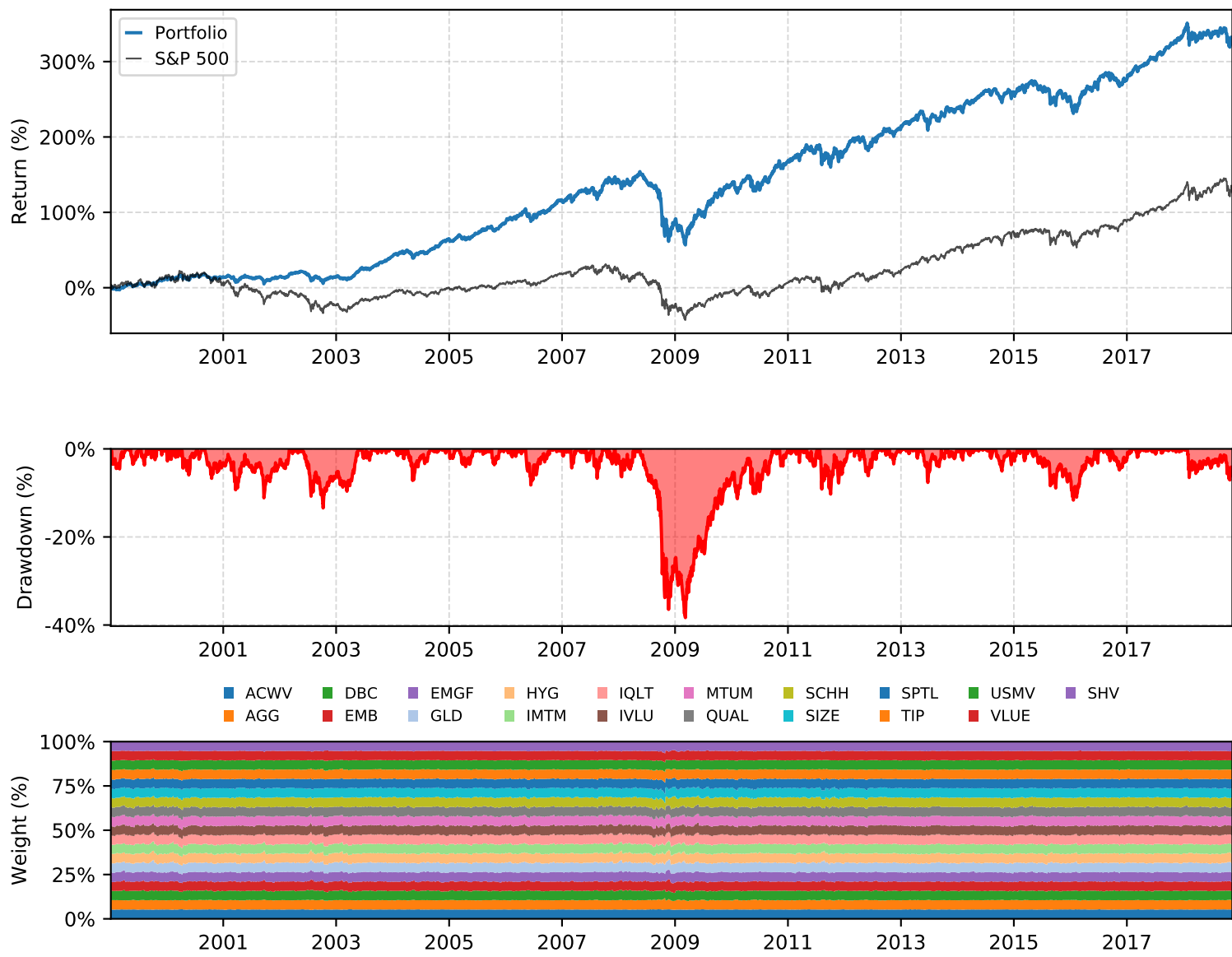


Portfolio Tearsheet: EW All



Overview	
Portfolio Code:	EW
Start Date:	1999-01-05
End Date:	2018-11-14
Rebalanced:	N/A
Trend Following:	N/A
Weighting:	N/A

Statistics	
Total Return:	323.95%
CAGR:	8.12%
Annual Volatility:	9.40%
Sharpe:	0.86
Max Drawdown:	-38.33%
Sortino:	1.22

Statistics #2	
VaR _{99%} :	-1.77%
CVaR _{99%} :	-2.56%
Beta:	0.42
Alpha:	5.41%
R-Squared:	73.93%
Treynor:	0.19

