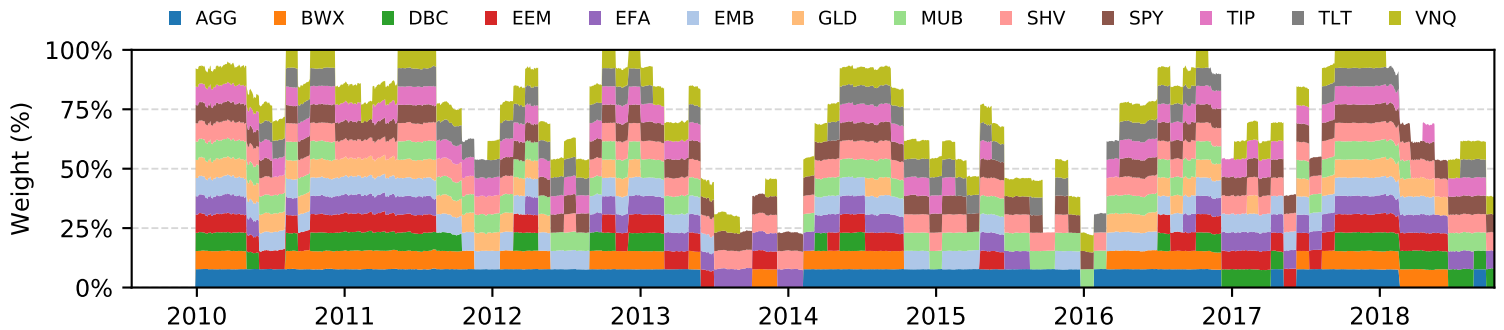
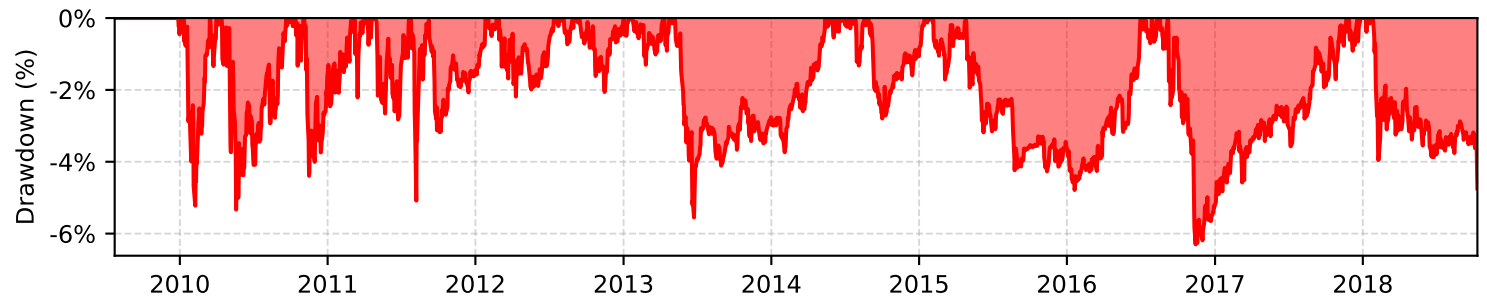


## Portfolio Tearsheet: Trend Following Equal Weight



### Overview

Portfolio Code: EW\_TF  
 Start Date: 2009-07-24  
 End Date: 2018-10-11  
 Rebalanced: Monthly  
 Trend Following: 300 SMA  
 Weighting: EW

### Statistics

Total Return: 21.43%  
 CAGR: 2.24%  
 Annual Volatility: 4.59%  
 Sharpe: 0.49  
 Max Drawdown: -6.30%  
 Sortino: 0.67

### Statistics #2

VaR<sub>99%</sub>: -0.92%  
 CVaR<sub>99%</sub>: -1.22%  
 Placeholder: N/A  
 Placeholder: N/A  
 Placeholder: N/A  
 Placeholder: N/A

### Performance Attribution

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

### Yearly Returns (%)

