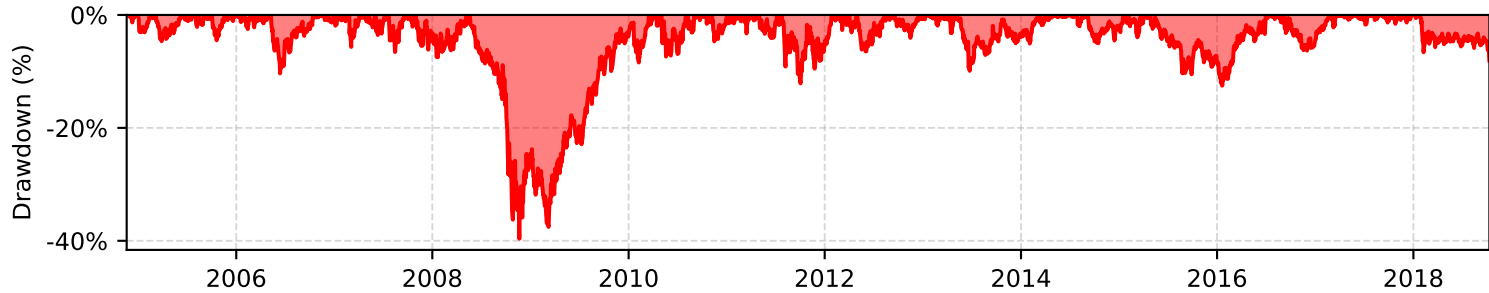
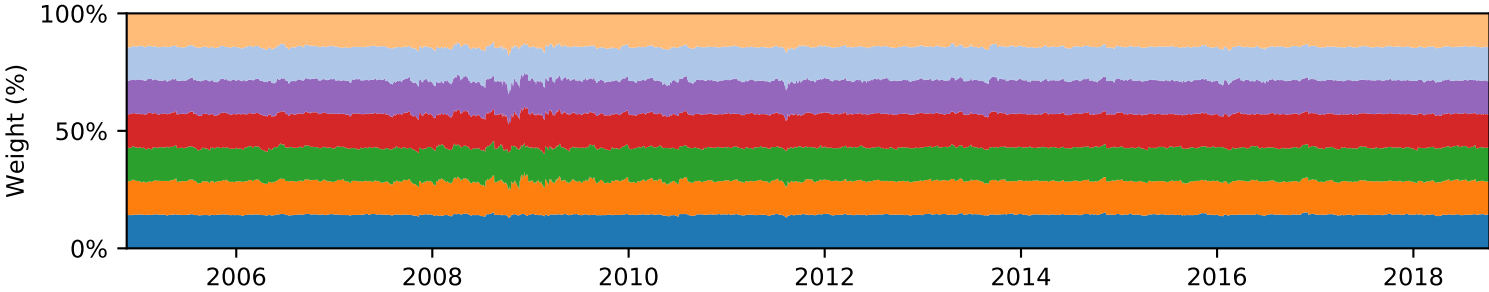


Portfolio Tearsheet: Equal Weight



SPY VNQ AGG EEM EFA TIP GLD



Overview	
Portfolio Code:	EW
Start Date:	2004-11-19
End Date:	2018-10-11
Rebalanced:	Monthly
Trend Following:	N/A
Weighting:	Static

Statistics	
Total Return:	148.30%
CAGR:	7.77%
Annual Volatility:	13.67%
Sharpe:	0.57
Max Drawdown:	-39.63%
Sortino:	0.82

Statistics #2	
VaR <sub>99%</sub> :	-2.58%
CVaR <sub>99%</sub> :	-3.58%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Performance Attribution

SPY	0.3%	0.7%	2.2%	0.9%	-5.4%	3.8%	2.2%	0.5%	2.2%	4.2%	1.9%	0.3%	1.7%	2.9%	0.5%
VNQ	1.0%	1.8%	4.6%	-2.1%	-3.0%	5.3%	4.1%	1.5%	2.4%	0.5%	3.9%	0.5%	1.3%	0.7%	-0.6%
AGG	0.0%	0.3%	0.5%	0.9%	0.9%	0.4%	0.9%	1.0%	0.5%	-0.3%	0.8%	0.0%	0.3%	0.5%	-0.3%
EEM	0.9%	4.4%	4.4%	4.8%	-7.1%	8.8%	2.5%	-2.6%	2.8%	-0.4%	-0.4%	-2.2%	1.7%	4.7%	-2.4%
EFA	0.8%	1.9%	3.5%	1.6%	-6.2%	4.1%	1.4%	-1.5%	2.7%	2.9%	-0.8%	-0.0%	0.3%	3.3%	-1.1%
TIP	0.1%	0.4%	0.0%	1.6%	-0.4%	1.2%	0.8%	1.8%	0.9%	-1.2%	0.5%	-0.3%	0.7%	0.4%	-0.2%
GLD	-0.2%	2.4%	3.1%	4.0%	1.0%	3.5%	3.8%	1.5%	1.0%	-4.4%	-0.2%	-1.5%	1.3%	1.8%	-0.9%
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

Yearly Returns (%)

