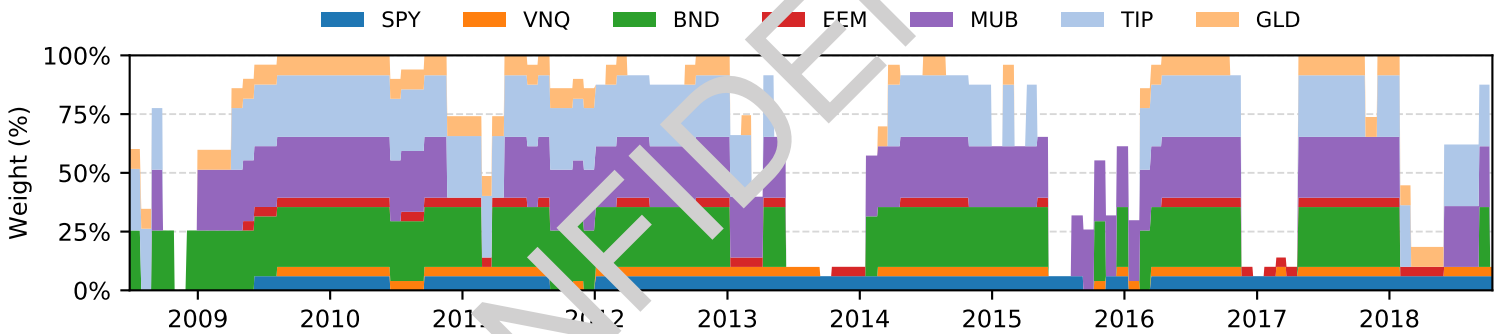
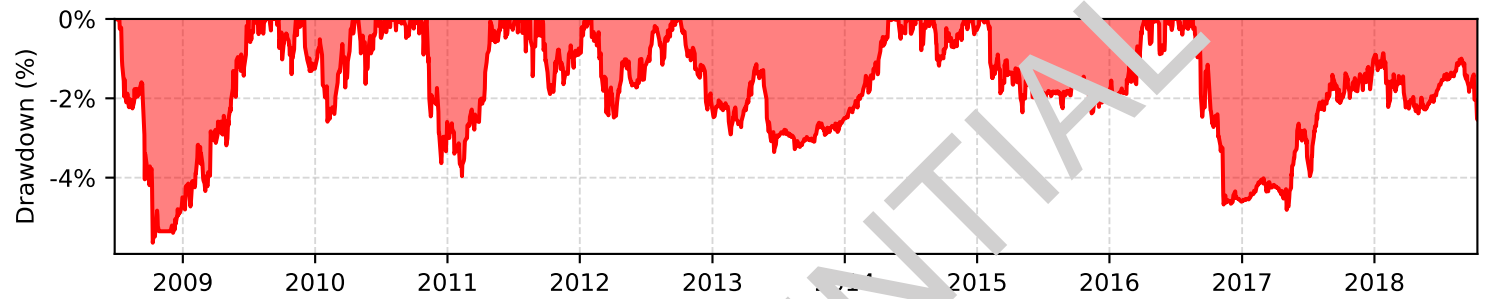


Portfolio Tearsheet: Static Risk Parity Monthly TF



| Overview | | Statistics | | Statistics #2 | |
|-----------------|------------|--------------------|--------|---------------|-----|
| Portfolio Code: | RP_TF | Total Return: | 30.48% | VaR: | N/A |
| Start Date: | 2008-06-27 | CAGR: | 3.50% | CVaR: | N/A |
| End Date: | 2018-10-12 | Annual Volatility: | 3.14% | Placeholder: | N/A |
| Placeholder: | N/A | Sharpe: | 1.11 | Placeholder: | N/A |
| Placeholder: | N/A | Max Drawdown: | -5.64% | Placeholder: | N/A |
| Placeholder: | N/A | Sortino: | N/A | Placeholder: | N/A |

Performance Attribution

| | | | | | | | | | | | |
|-----|-------|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| SPY | 0.0% | 0.8% | 0.2% | 0.2% | 0.3% | 1.5% | 0.9% | 0.1% | 0.0% | 0.7% | 0.3% |
| VNQ | 0.0% | 0.3% | -0.0% | 0.3% | 0.2% | 0.1% | 0.4% | -0.3% | -0.8% | -0.2% | -0.4% |
| BND | -1.4% | 1.4% | 0.6% | 0.9% | 0.8% | -0.4% | 1.3% | -0.2% | 0.4% | 0.8% | -0.4% |
| EEM | 0.0% | 1.0% | -0.0% | -0.2% | -0.8% | -0.3% | -0.2% | -0.1% | -0.3% | 0.5% | 0.0% |
| MUB | -0.6% | 2.3% | 0.7% | 2.2% | 1.1% | -0.1% | 2.0% | 0.6% | 0.2% | 0.7% | -0.4% |
| TIP | -1.0% | 1.4% | 0.9% | 2.1% | 0.8% | -0.6% | 1.2% | -0.6% | 1.5% | 0.5% | -0.5% |
| GLD | -0.6% | 3.6% | 2.4% | -0.0% | -1.1% | -0.6% | 0.1% | -0.4% | 0.8% | 0.6% | -0.1% |
| | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 |

Yearly Returns (%)

