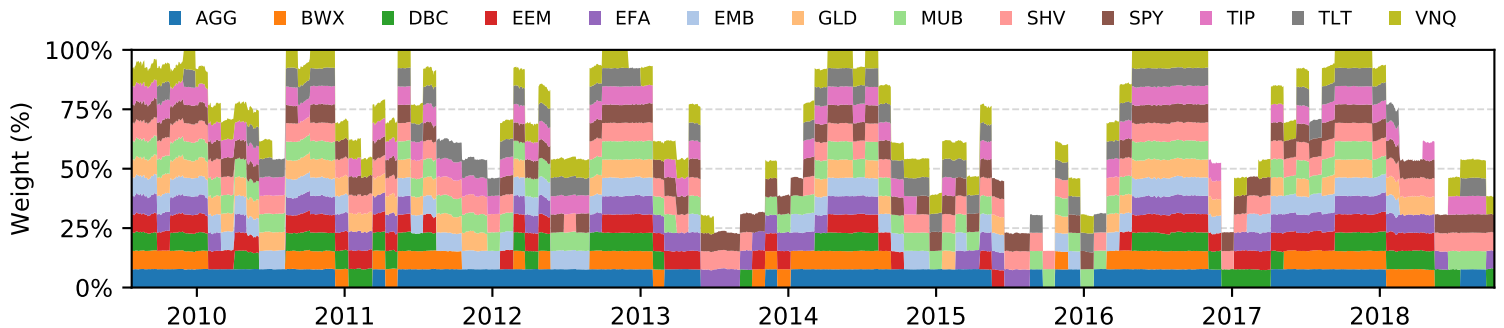
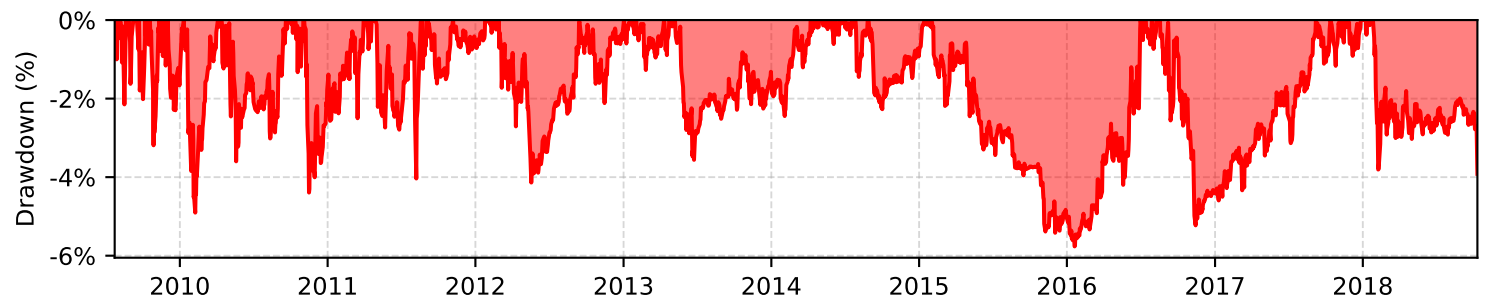


Portfolio Tearsheet: Trend Following Equal Weight



Overview

Portfolio Code: EW_TF
 Start Date: 2009-07-24
 End Date: 2018-10-11
 Rebalanced: Monthly
 Trend Following: 150 SMA
 Weighting: EW

Statistics

Total Return: 32.73%
 CAGR: 3.24%
 Annual Volatility: 4.75%
 Sharpe: 0.68
 Max Drawdown: -5.76%
 Sortino: 0.95

Statistics #2

VaR_{99%}: -0.96%
 CVaR_{99%}: -1.17%
 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	0.2%	0.4%	0.4%	0.3%	-0.2%	0.4%	-0.1%	0.1%	0.2%	-0.1%
BWX	0.3%	0.0%	0.2%	-0.0%	-0.3%	0.2%	-0.3%	0.3%	0.5%	-0.1%
DBC	-0.3%	0.2%	0.5%	-1.0%	-0.5%	-0.3%	0.0%	0.8%	0.0%	0.3%
EEM	1.3%	0.6%	-0.9%	-0.1%	-0.3%	-0.4%	-0.4%	0.5%	2.3%	0.0%
EFA	1.0%	0.1%	0.2%	-0.1%	1.6%	0.0%	-0.2%	-0.0%	1.6%	-0.6%
EMB	0.7%	0.8%	0.3%	1.2%	-0.5%	0.2%	-0.4%	0.5%	0.6%	-0.2%
GLD	1.2%	2.0%	0.9%	-0.4%	-0.0%	-1.1%	-1.1%	-0.3%	-0.7%	-0.3%
MUB	0.3%	-0.0%	0.6%	0.4%	-0.2%	0.7%	0.1%	0.2%	0.2%	-0.1%
SHV	0.0%	0.0%	0.0%	-0.0%	-0.0%	-0.0%	-0.0%	0.0%	0.1%	0.1%
SPY	1.1%	0.5%	-0.5%	0.7%	2.2%	0.4%	-0.1%	-0.2%	1.5%	0.3%
TIP	0.4%	0.4%	0.6%	0.5%	-0.3%	0.2%	-0.4%	0.1%	-0.1%	-0.3%
TLT	-0.7%	0.4%	2.1%	-0.2%	-0.5%	1.5%	-0.8%	0.8%	0.3%	-0.7%
VNQ	2.8%	1.0%	0.4%	0.8%	-0.0%	1.8%	0.1%	-0.0%	-0.0%	-0.5%

Yearly Returns (%)

