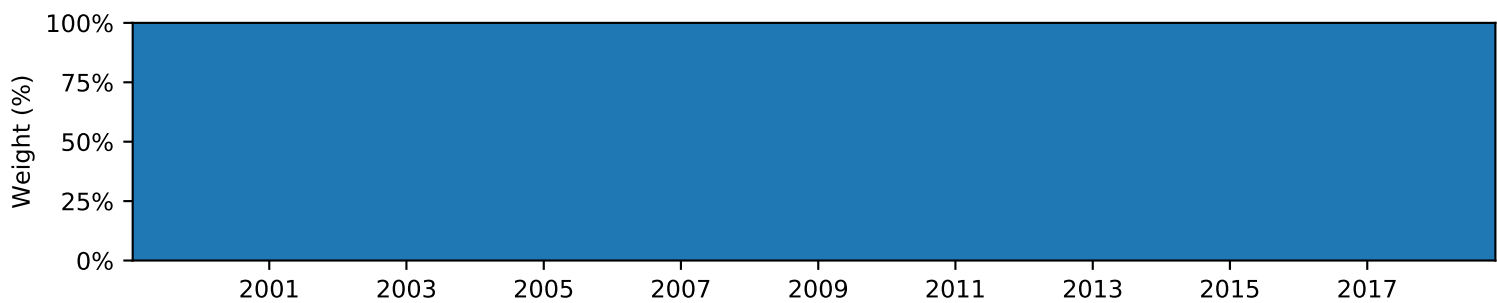
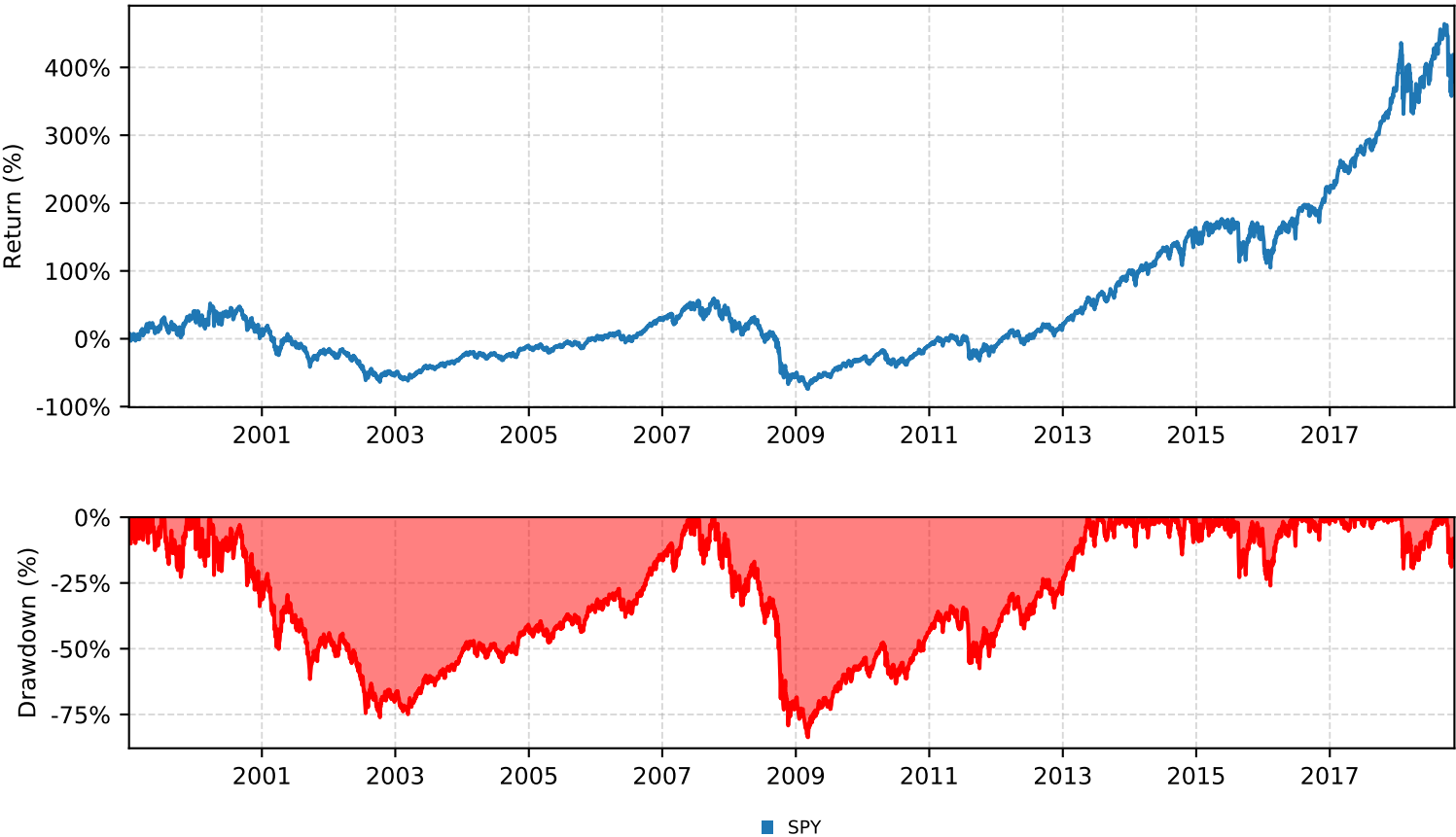


Portfolio Tearsheet: EW All



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:	379.37%
CAGR:	16.45%
Annual Volatility:	38.28%
Sharpe:	0.43
Max Drawdown:	-83.67%
Sortino:	0.61

Statistics #2	
VaR <sub>99%</sub> :	-6.64%
CVaR <sub>99%</sub> :	-9.43%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

