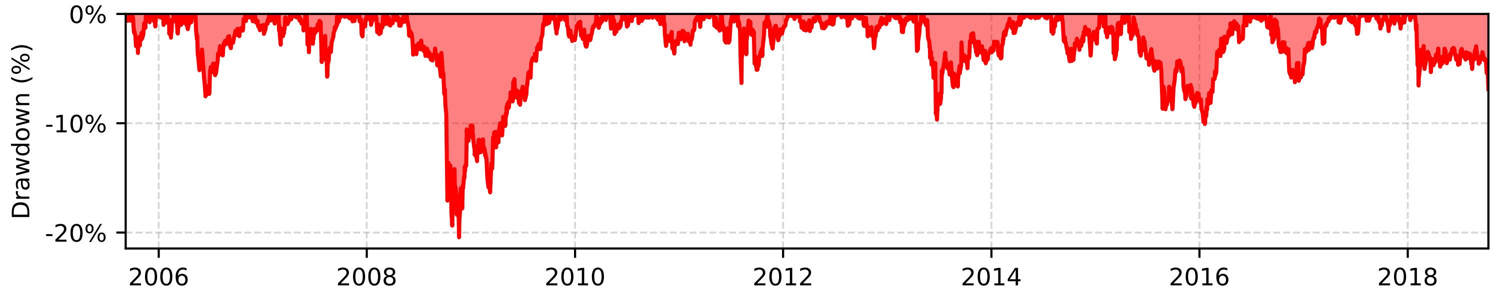
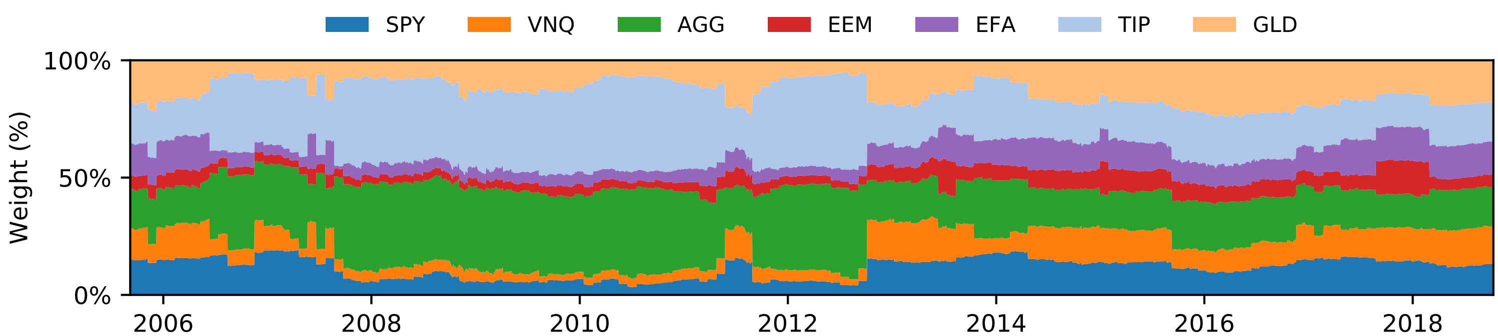
Portfolio Tearsheet: Dynamic Risk Parity





Overview

Portfolio Code:	RP
Start Date:	2005-09-07
End Date:	2018-10-11
Rebalanced:	Monthly
Trend Following:	N/A
Weighting:	RP 200

Statistics

Total Return:	102.78%
CAGR:	5.84%
Annual Volatility:	7.35%
Sharpe:	0.79
Max Drawdown:	-20.44%
Sortino:	1.14

Statistics #2

$VaR_{99\%}$:	-1.33%
$CVaR_{99\%}$:	-1.85%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Performance Attribution

	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
SPY	0.2%	2.1%	1.0%	-3.4%	1.6%	0.9%	-0.6%	0.6%	4.4%	1.9%	0.1%	1.4%	3.0%	0.4%
VNQ	-0.3%	3.1%	-0.7%	-2.2%	1.1%	1.0%	0.0%	1.0%	0.8%	3.1%	-0.2%	1.4%	0.6%	-0.7%
AGG	-0.0%	1.3%	2.1%	2.6%	1.1%	2.3%	1.9%	1.3%	-0.4%	1.1%	0.0%	0.5%	0.6%	-0.3%
EEM	0.6%	1.1%	0.9%	-2.0%	2.2%	0.5%	-1.0%	0.9%	-0.2%	-0.4%	-1.1%	0.8%	2.6%	-0.6%
EFA	0.7%	1.7%	-0.4%	-2.3%	1.4%	0.4%	-0.7%	1.2%	2.3%	-0.8%	0.1%	0.2%	3.1%	-1.0%
TIP	-0.0%	0.4%	3.9%	-0.2%	3.1%	2.4%	3.5%	2.6%	-1.7%	0.8%	-0.4%	1.0%	0.5%	-0.2%
GLD	3.2%	3.6%	1.7%	1.5%	3.1%	2.0%	2.8%	-0.3%	-4.6%	-1.2%	-2.4%	2.2%	2.3%	-1.3%

Yearly Returns (%)