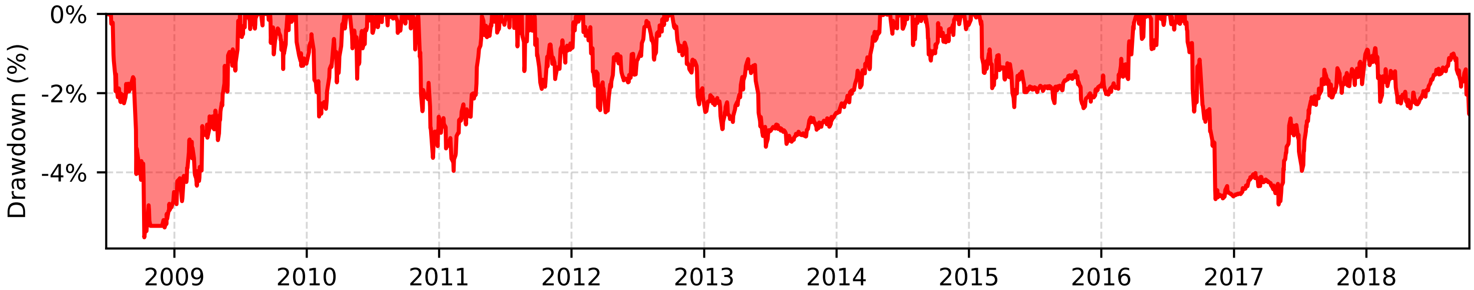
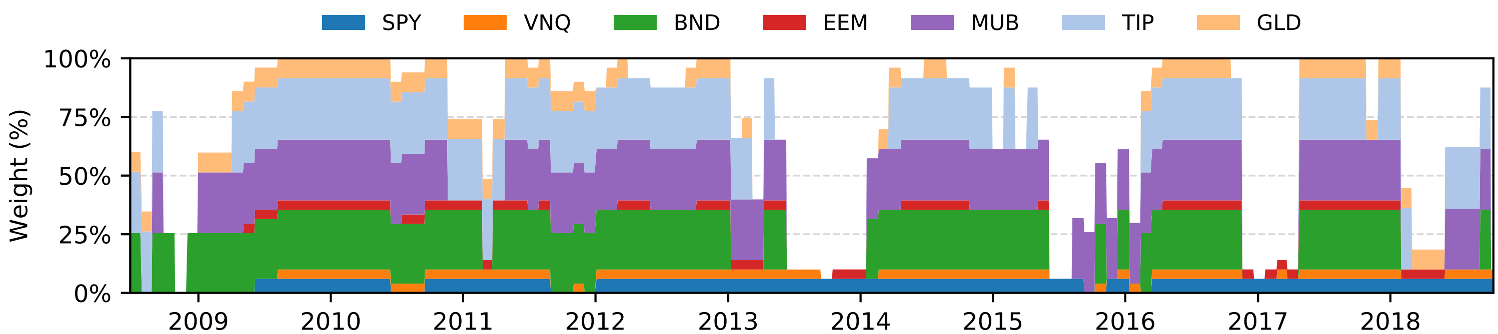
Portfolio Tearsheet: Static Risk Parity Monthly TF





Overview

Portfolio Code:	RP_TF
Start Date:	2008-06-27
End Date:	2018-10-12
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Statistics

Total Return:	30.48%
CAGR:	3.50%
Annual Volatility:	3.14%
Sharpe:	1.11
Max Drawdown:	-5.64%
Sortino:	N/A

Statistics #2

VaR:	N/A
CVaR:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Performance Attribution

	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
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%

Yearly Returns (%)