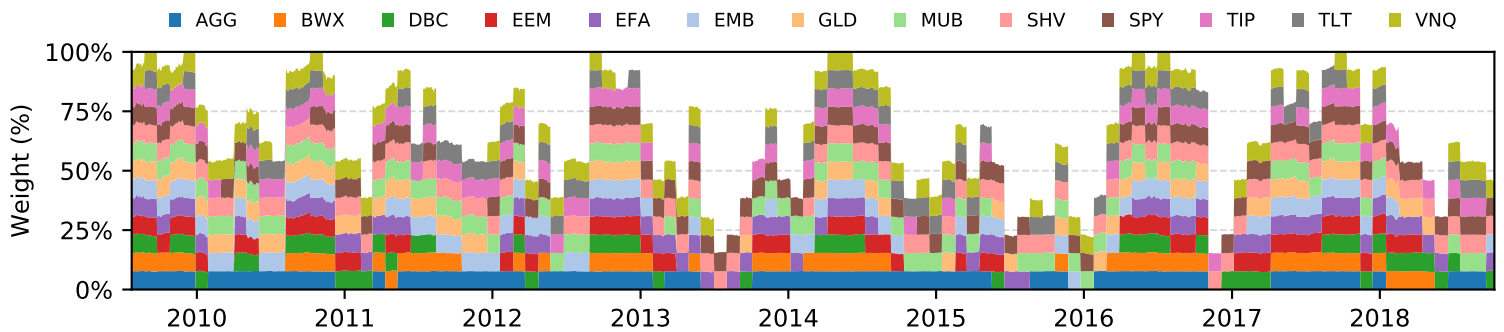
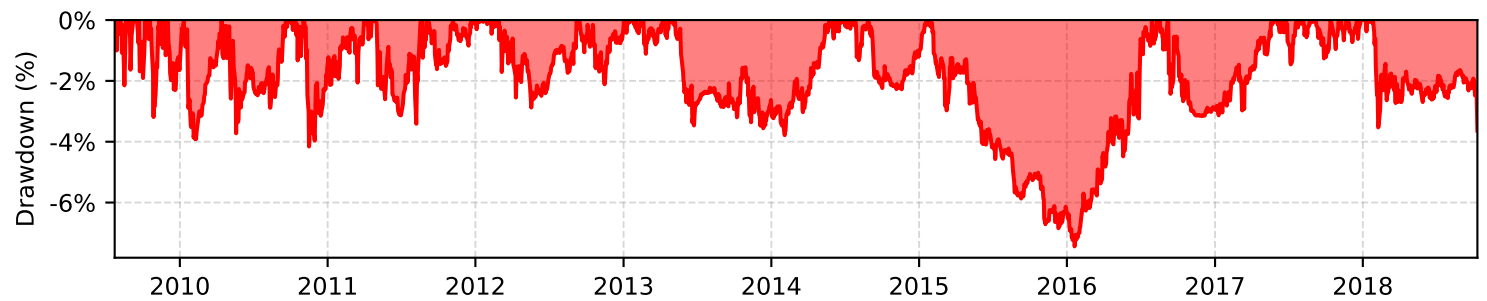


## Portfolio Tearsheet: Trend Following Equal Weight



### Overview

Portfolio Code: EW\_TF  
 Start Date: 2009-07-24  
 End Date: 2018-10-11  
 Rebalanced: Monthly  
 Trend Following: 100 SMA  
 Weighting: EW

### Statistics

Total Return: 33.54%  
 CAGR: 3.30%  
 Annual Volatility: 4.56%  
 Sharpe: 0.72  
 Max Drawdown: -7.44%  
 Sortino: 1.02

### Statistics #2

VaR<sub>99%</sub>: -0.93%  
 CVaR<sub>99%</sub>: -1.11%  
 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%	0.3%	0.4%	0.2%	-0.1%	0.4%	0.0%	0.3%	0.1%	-0.0%
BWX	0.3%	-0.1%	0.4%	-0.0%	-0.5%	0.1%	-0.3%	0.3%	0.4%	-0.1%
DBC	-0.2%	0.2%	0.2%	-0.5%	-0.6%	-0.1%	-0.3%	0.3%	0.7%	0.3%
EEM	1.3%	-0.3%	-0.9%	1.0%	-0.2%	-0.4%	-0.7%	0.7%	2.3%	0.1%
EFA	1.0%	0.2%	0.1%	0.3%	1.1%	-0.4%	-0.2%	-0.0%	1.6%	-0.6%
EMB	0.7%	0.8%	0.5%	0.9%	-0.7%	0.6%	-0.4%	0.8%	0.6%	-0.3%
GLD	1.2%	2.0%	0.7%	-0.4%	-0.5%	-1.1%	-0.4%	0.6%	-0.2%	-0.3%
MUB	0.3%	0.0%	0.8%	0.3%	-0.2%	0.7%	0.2%	0.3%	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%	-0.2%	0.6%	2.2%	0.4%	-0.5%	-0.2%	1.5%	0.1%
TIP	0.4%	0.2%	0.8%	0.3%	-0.5%	0.1%	-0.4%	0.1%	-0.1%	-0.3%
TLT	-0.6%	0.8%	2.1%	-0.0%	-0.7%	1.5%	-0.5%	0.5%	0.3%	-0.3%
VNQ	2.8%	1.0%	0.3%	1.0%	-0.0%	1.2%	-0.1%	0.6%	-0.3%	-0.5%

### Yearly Returns (%)

