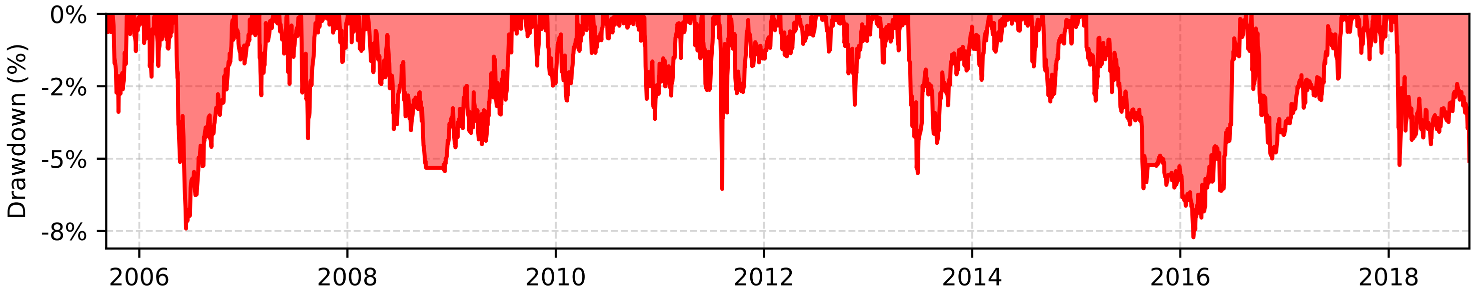
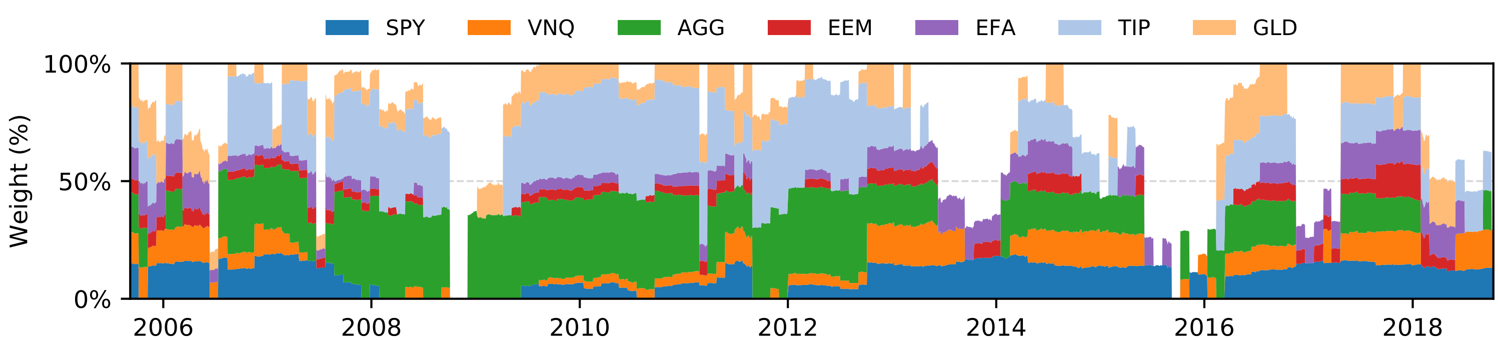
Portfolio Tearsheet: Dynamic Risk Parity TF





Overview

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

Statistics

Total Return:	86.17%
CAGR:	5.00%
Annual Volatility:	5.19%
Sharpe:	0.96
Max Drawdown:	-7.72%
Sortino:	1.38

Statistics #2

$VaR_{99\%}$:	-0.88%
$CVaR_{99\%}$:	-1.21%
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%	1.8%	0.6%	-0.5%	1.1%	0.6%	-0.8%	0.6%	4.4%	1.9%	-0.6%	0.9%	3.0%	0.4%
VNQ	-0.3%	3.1%	0.3%	-1.1%	0.4%	1.0%	-0.5%	1.0%	0.5%	2.6%	-0.3%	-0.9%	-0.3%	-1.0%
AGG	-0.4%	1.2%	1.8%	1.9%	1.1%	2.3%	1.8%	1.3%	-0.3%	0.9%	-0.2%	0.5%	0.3%	-0.3%
EEM	0.6%	0.6%	0.9%	-0.8%	1.2%	0.3%	-0.7%	-0.2%	-0.8%	-0.4%	-0.6%	0.3%	2.4%	0.1%
EFA	0.7%	1.7%	-0.4%	-0.9%	0.9%	-0.1%	-0.7%	0.2%	2.3%	-0.2%	-1.2%	0.3%	3.1%	-0.5%
TIP	-0.2%	-0.2%	3.0%	1.0%	2.2%	2.4%	3.5%	2.6%	-0.3%	0.1%	-0.3%	0.6%	0.0%	-0.4%
GLD	3.3%	3.1%	1.8%	-0.2%	3.3%	2.0%	2.9%	-1.2%	-1.4%	-0.8%	-0.7%	0.2%	0.2%	-0.1%

Yearly Returns (%)