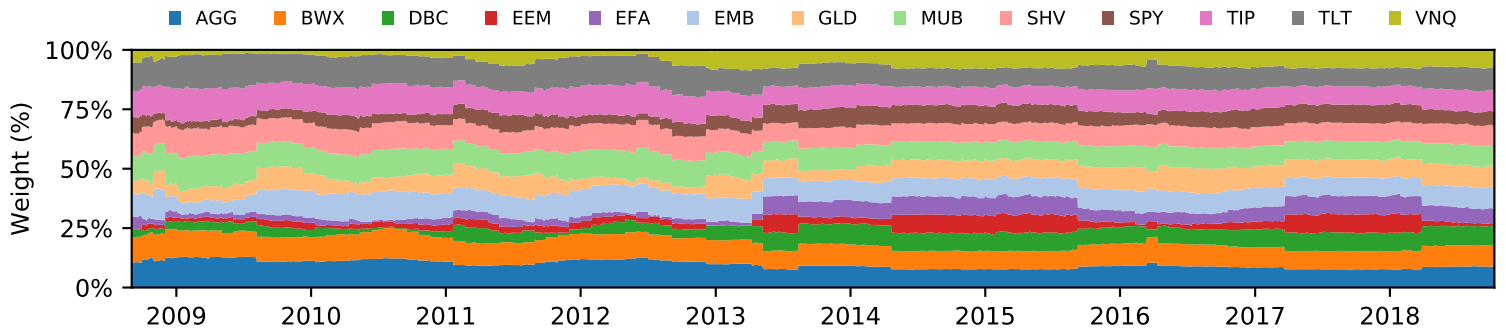
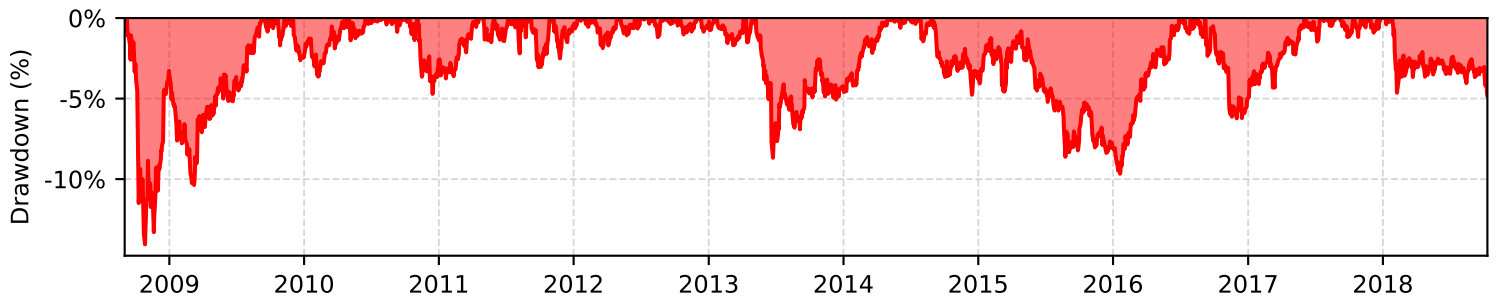


# Portfolio Tearsheet: Risk Parity



Overview		Statistics		Statistics #2	
Portfolio Code:	RP	Total Return:	41.80%	Var <sub>99%</sub> :	-0.98%
Start Date:	2008-09-02	CAGR:	3.68%	CVaR <sub>99%</sub> :	-1.39%
End Date:	2018-10-11	Annual Volatility:	5.65%	Placeholder:	N/A
Rebalanced:	Monthly	Sharpe:	0.65	Placeholder:	N/A
Trend Following:	N/A	Max Drawdown:	-14.05%	Placeholder:	N/A
Weighting:	RP 175	Sortino:	0.93	Placeholder:	N/A

Performance Attribution											
AGG	0.7%	0.3%	0.7%	0.7%	0.4%	-0.1%	0.5%	0.0%	0.3%	0.3%	-0.2%
BWX	0.5%	0.6%	0.6%	0.4%	0.6%	-0.3%	-0.0%	-0.5%	0.2%	0.8%	-0.4%
DBC	-1.3%	0.8%	0.0%	0.2%	-0.0%	-0.5%	-2.4%	-2.2%	1.3%	0.4%	0.6%
EEM	-0.5%	1.2%	0.5%	-0.5%	0.4%	-0.3%	-0.3%	-1.1%	0.1%	2.0%	-0.2%
EFA	-1.1%	0.6%	0.1%	-0.2%	0.6%	0.9%	-0.5%	-0.0%	0.1%	1.7%	-0.5%
EMB	-0.7%	1.2%	1.3%	0.7%	1.7%	-0.6%	0.5%	0.1%	0.8%	0.8%	-0.5%
GLD	0.3%	1.8%	1.5%	1.5%	0.3%	-2.2%	-0.3%	-0.9%	0.9%	1.1%	-0.6%
MUB	0.2%	0.8%	0.1%	1.2%	0.6%	-0.2%	0.8%	0.3%	0.0%	0.3%	-0.1%
SHV	0.1%	0.0%	0.0%	0.0%	0.0%	-0.0%	0.0%	0.0%	0.0%	0.1%	0.1%
SPY	-1.8%	0.9%	0.5%	0.0%	0.6%	1.9%	1.0%	0.1%	0.8%	1.5%	0.2%
TIP	-0.6%	1.1%	0.8%	1.3%	0.8%	-0.7%	0.3%	-0.1%	0.5%	0.2%	-0.1%
TLT	3.1%	-3.3%	1.2%	3.4%	0.4%	-1.1%	2.0%	-0.1%	0.4%	0.7%	-0.7%
VNQ	-2.0%	0.4%	0.8%	0.2%	0.4%	0.4%	1.9%	0.1%	0.6%	0.4%	-0.4%
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

