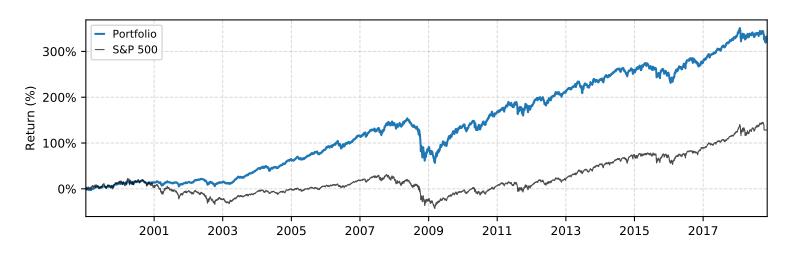
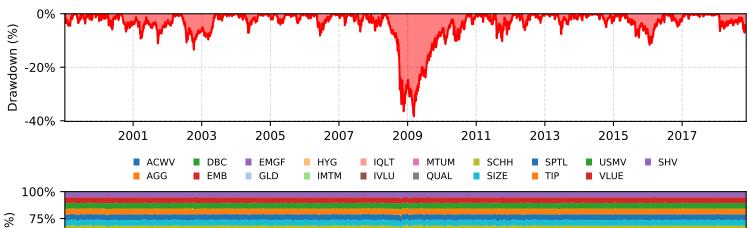
Portfolio Tearsheet: EW All





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We	25% -											
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		2	001	2003	2005	2007	2009	2011	2013	2015	2017	

Portfolio Code:	EW
Start Date:	1999-01-05
End Date:	2018-11-14
Rebalanced:	N/A
Trend Following:	N/A
Weighting:	N/A

Overview

Total Return:	323.95%
CAGR:	8.12%
Annual Volatility:	9.40%
Sharpe:	0.86
Max Drawdown:	-38.33%
Sortino:	1.22

Statistics

VaR _{99%} :	-1.77%
CVaR _{99%} :	-2.56%
Beta:	0.42
Alpha:	5.39%
R-Squared:	73.44%
Treynor:	0.19

Statistics #2

