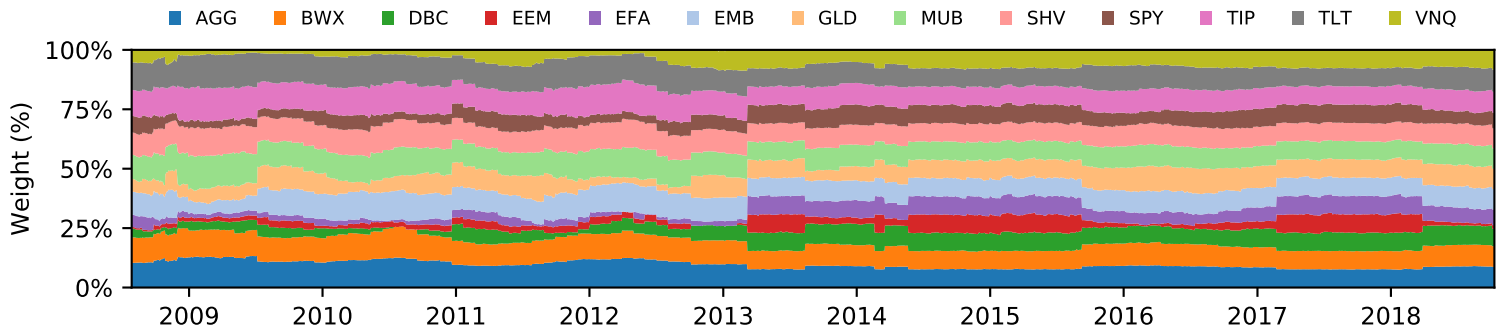
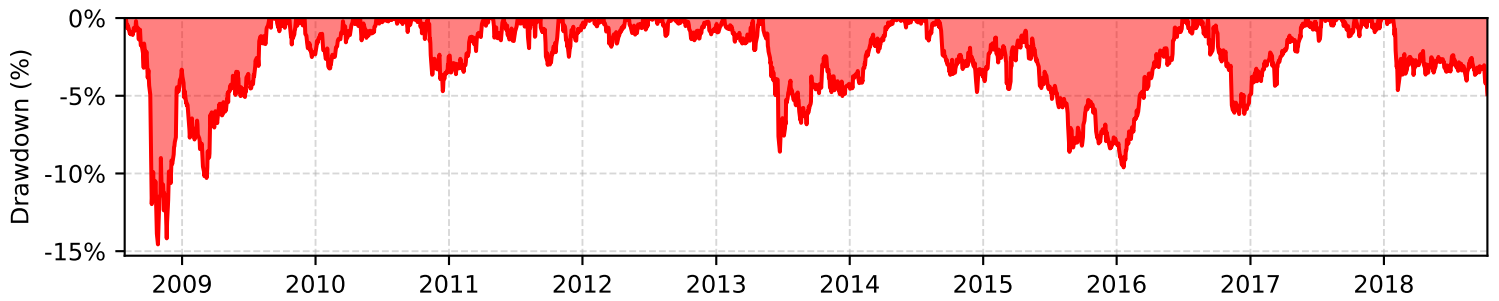


Portfolio Tearsheet: Risk Parity



Overview		Statistics		Statistics #2	
Portfolio Code:	RP	Total Return:	43.72%	VaR _{99%} :	-1.01%
Start Date:	2008-07-28	CAGR:	3.78%	CVaR _{99%} :	-1.40%
End Date:	2018-10-11	Annual Volatility:	5.67%	Placeholder:	N/A
Rebalanced:	Monthly	Sharpe:	0.67	Placeholder:	N/A
Trend Following:	N/A	Max Drawdown:	-14.56%	Placeholder:	N/A
Weighting:	RP 150	Sortino:	0.95	Placeholder:	N/A

Performance Attribution											
AGG	0.9%	0.3%	0.7%	0.7%	0.4%	-0.2%	0.5%	0.0%	0.2%	0.3%	-0.2%
BWX	0.1%	0.6%	0.6%	0.3%	0.6%	-0.3%	-0.1%	-0.5%	0.2%	0.7%	-0.4%
DBC	-1.3%	0.9%	0.3%	0.3%	0.0%	-0.6%	-2.4%	-2.2%	1.3%	0.4%	0.6%
EEM	-0.6%	1.3%	0.3%	-0.4%	0.5%	-0.4%	-0.4%	-1.1%	-0.0%	2.0%	-0.2%
EFA	-1.2%	0.6%	0.1%	-0.1%	0.1%	1.2%	-0.5%	-0.0%	0.1%	1.7%	-0.5%
EMB	-0.8%	1.4%	1.3%	0.7%	1.7%	-0.6%	0.5%	0.1%	0.8%	0.8%	-0.5%
GLD	0.2%	1.9%	1.8%	1.3%	-0.2%	-2.2%	-0.3%	-0.9%	1.0%	1.1%	-0.6%
MUB	0.4%	0.8%	0.1%	1.2%	0.6%	-0.2%	0.7%	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%	0.6%	0.1%	0.7%	2.1%	1.0%	0.1%	0.8%	1.5%	0.1%
TIP	-0.3%	1.1%	0.7%	1.3%	0.8%	-0.7%	0.3%	-0.1%	0.4%	0.2%	-0.1%
TLT	3.7%	-3.2%	1.1%	3.5%	0.3%	-1.2%	2.0%	-0.1%	0.3%	0.7%	-0.7%
VNQ	-1.7%	0.5%	0.7%	0.3%	0.5%	0.4%	1.9%	0.1%	0.5%	0.4%	-0.4%
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

