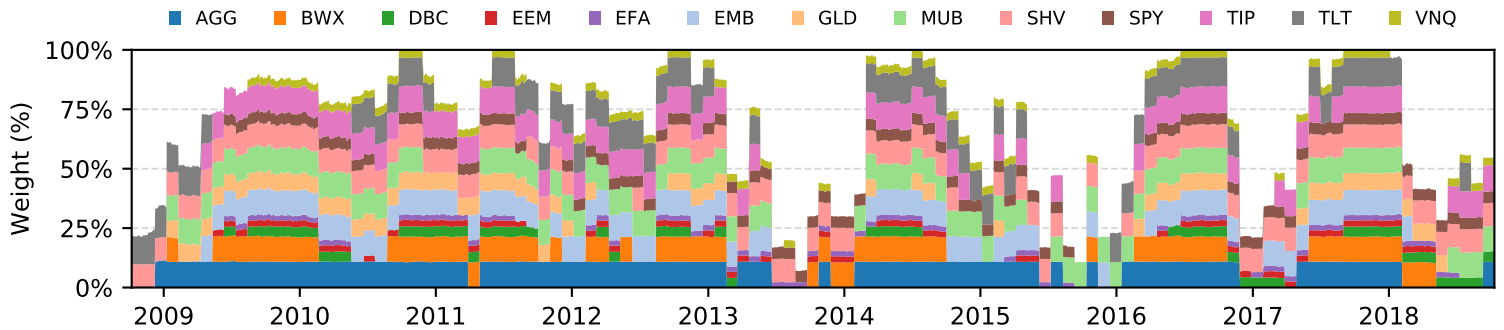
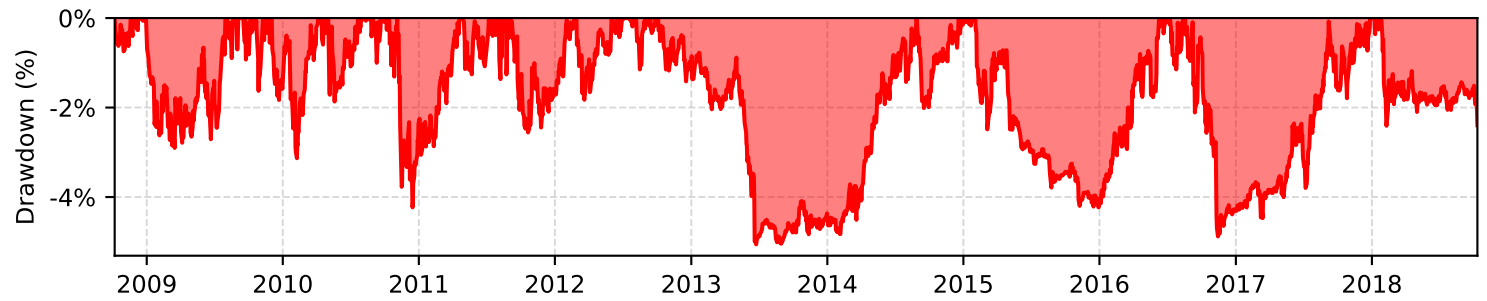


Portfolio Tearsheet: Risk Parity Trend Following



Overview

Portfolio Code: RP
 Start Date: 2008-10-07
 End Date: 2018-10-11
 Rebalanced: Monthly
 Trend Following: 200 SMA
 Weighting: RP Static

Statistics

Total Return: 35.56%
 CAGR: 3.15%
 Annual Volatility: 3.42%
 Sharpe: 0.92
 Max Drawdown: -5.06%
 Sortino: 1.32

Statistics #2

VaR_{99%}: -0.64%
 CVaR_{99%}: -0.82%
 Placeholder: N/A
 Placeholder: N/A
 Placeholder: N/A
 Placeholder: N/A

Performance Attribution

	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
AGG	0.6%	0.3%	0.7%	0.7%	0.4%	-0.4%	0.5%	-0.1%	0.2%	0.2%	-0.3%
BWX	0.0%	0.3%	0.2%	0.1%	-0.0%	-0.2%	0.2%	-0.4%	0.4%	0.4%	0.0%
DBC	0.0%	-0.3%	0.2%	-0.2%	-0.3%	-0.1%	-0.1%	0.0%	0.4%	0.2%	0.3%
EEM	0.0%	0.9%	0.2%	-0.2%	-0.1%	-0.6%	-0.2%	-0.1%	-0.1%	0.7%	-0.0%
EFA	0.0%	0.4%	-0.0%	0.0%	0.2%	0.5%	-0.1%	-0.3%	-0.0%	0.5%	-0.0%
EMB	0.0%	2.1%	1.1%	-0.1%	1.7%	-1.4%	0.4%	-0.3%	0.4%	0.9%	-0.3%
GLD	0.0%	1.8%	1.9%	0.9%	-0.3%	-0.6%	-0.4%	-0.4%	0.4%	0.2%	-0.0%
MUB	0.0%	0.6%	0.3%	1.0%	0.5%	-0.7%	0.7%	0.3%	0.2%	0.3%	-0.3%
SHV	0.1%	0.0%	0.0%	0.0%	0.0%	-0.0%	0.0%	-0.0%	0.0%	0.1%	0.1%
SPY	0.0%	0.9%	0.5%	-0.1%	0.5%	1.4%	0.6%	-0.2%	0.6%	1.0%	0.2%
TIP	0.0%	0.7%	0.7%	1.4%	0.7%	-0.3%	0.2%	-0.5%	0.3%	0.1%	-0.3%
TLT	2.6%	-2.4%	0.0%	3.3%	0.3%	-0.8%	2.2%	-0.5%	0.4%	0.5%	-0.8%
VNQ	0.0%	0.6%	0.9%	0.0%	0.4%	-0.5%	0.6%	-0.2%	0.0%	-0.1%	-0.2%

Yearly Returns (%)

