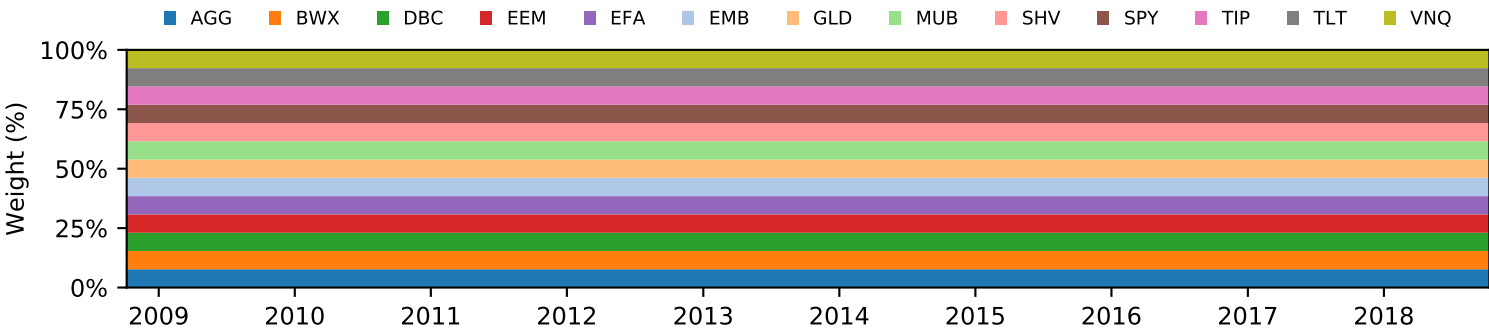
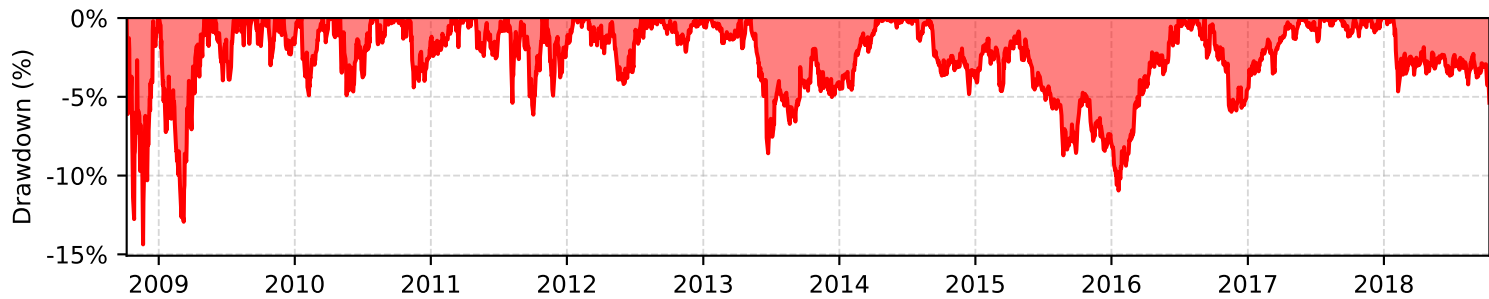


Portfolio Tearsheet: Equal Weight



Overview	
Portfolio Code:	EW
Start Date:	2008-10-07
End Date:	2018-10-11
Rebalanced:	Daily
Trend Following:	N/A
Weighting:	EW

Statistics	
Total Return:	67.35%
CAGR:	5.71%
Annual Volatility:	9.08%
Sharpe:	0.63
Max Drawdown:	-14.37%
Sortino:	0.92

Statistics #2	
VaR _{99%} :	-1.68%
CVaR _{99%} :	-2.39%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A

Performance Attribution											
AGG	0.6%	0.2%	0.5%	0.6%	0.3%	-0.2%	0.4%	0.0%	0.2%	0.3%	-0.2%
BWX	0.4%	0.5%	0.3%	0.3%	0.4%	-0.2%	-0.1%	-0.5%	0.1%	0.7%	-0.3%
DBC	-2.1%	1.4%	1.0%	-0.0%	0.3%	-0.6%	-2.5%	-2.3%	1.4%	0.4%	0.6%
EEM	0.3%	4.7%	1.4%	-1.2%	1.5%	-0.2%	-0.2%	-1.2%	1.0%	2.5%	-1.3%
EFA	-0.2%	2.2%	0.8%	-0.7%	1.4%	1.6%	-0.4%	0.0%	0.2%	1.8%	-0.6%
EMB	0.6%	1.2%	0.8%	0.6%	1.2%	-0.6%	0.5%	0.1%	0.7%	0.8%	-0.5%
GLD	0.3%	1.8%	2.1%	0.9%	0.6%	-2.4%	-0.1%	-0.8%	0.7%	1.0%	-0.5%
MUB	0.3%	0.5%	0.0%	1.0%	0.4%	-0.3%	0.7%	0.2%	-0.0%	0.3%	-0.1%
SHV	0.0%	0.0%	0.0%	0.0%	0.0%	-0.0%	0.0%	0.0%	0.0%	0.1%	0.1%
SPY	-0.7%	2.1%	1.2%	0.3%	1.2%	2.2%	1.0%	0.2%	0.9%	1.5%	0.3%
TIP	-0.2%	0.7%	0.5%	1.0%	0.5%	-0.7%	0.3%	-0.1%	0.4%	0.2%	-0.1%
TLT	1.6%	-1.8%	0.8%	2.4%	0.3%	-1.0%	1.9%	-0.1%	0.1%	0.7%	-0.6%
VNQ	-1.1%	3.5%	2.2%	0.9%	1.3%	0.3%	2.1%	0.3%	0.7%	0.4%	-0.4%
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

