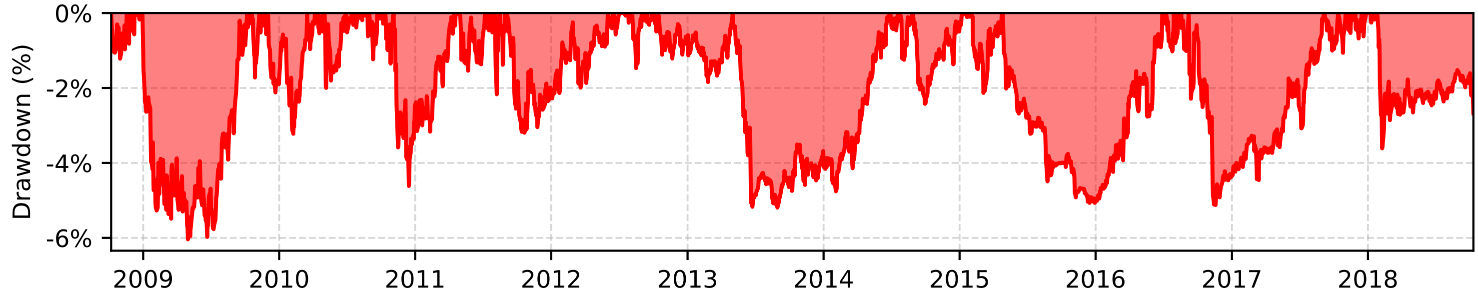
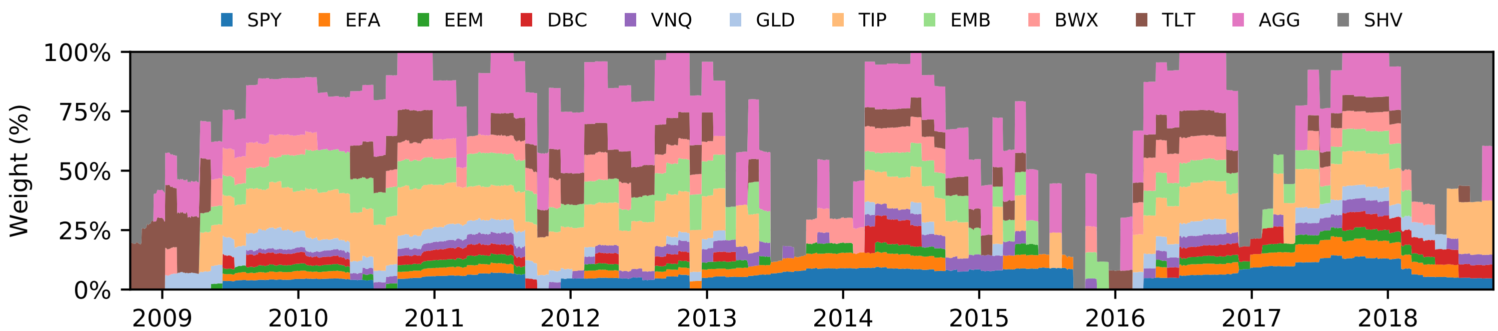
Portfolio Tearsheet: Risk Parity





Overview

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

Statistics

Total Return:	39.24%
CAGR:	3.45%
Annual Volatility:	4.04%
Sharpe:	0.85
Max Drawdown:	-6.04%
Sortino:	1.23

Statistics #2

$VaR_{99\%}$:	-0.75%
$CVaR_{99\%}$:	-0.93%
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
SPY	0.0%	0.7%	0.5%	-0.3%	0.3%	2.0%	1.1%	-0.4%	0.7%	2.4%	0.2%
EFA	0.0%	0.5%	-0.1%	0.1%	0.2%	1.1%	-0.2%	-0.7%	-0.1%	1.5%	-0.0%
EEM	0.0%	0.9%	0.2%	-0.3%	-0.1%	-0.8%	-0.3%	-0.2%	-0.1%	1.0%	-0.0%
DBC	0.0%	-0.5%	0.2%	-0.3%	-0.4%	-0.1%	-0.2%	0.0%	0.5%	0.2%	0.4%
VNQ	0.0%	0.3%	0.8%	-0.0%	0.4%	-0.9%	0.9%	-0.2%	0.0%	-0.1%	-0.2%
GLD	0.0%	2.0%	1.4%	0.7%	-0.2%	-0.2%	-0.4%	-0.3%	0.3%	0.2%	-0.0%
TIP	0.0%	1.1%	1.2%	1.9%	1.1%	-0.4%	0.2%	-0.6%	0.5%	0.1%	-0.4%
EMB	0.0%	1.6%	1.5%	-0.0%	1.7%	-1.9%	0.3%	-0.4%	0.4%	0.7%	-0.3%
BWX	0.0%	0.4%	0.1%	-0.1%	-0.1%	-0.2%	0.2%	-0.4%	0.6%	0.3%	0.0%
TLT	6.0%	-5.1%	0.2%	2.6%	0.3%	-0.7%	1.4%	-0.3%	0.2%	0.2%	-0.4%
AGG	0.6%	0.7%	1.5%	1.5%	1.0%	-0.9%	0.9%	-0.3%	0.3%	0.4%	-0.5%
SHV	0.4%	0.0%	0.0%	0.0%	-0.0%	0.0%	-0.0%	0.0%	0.1%	0.1%	0.7%

Yearly Returns (%)