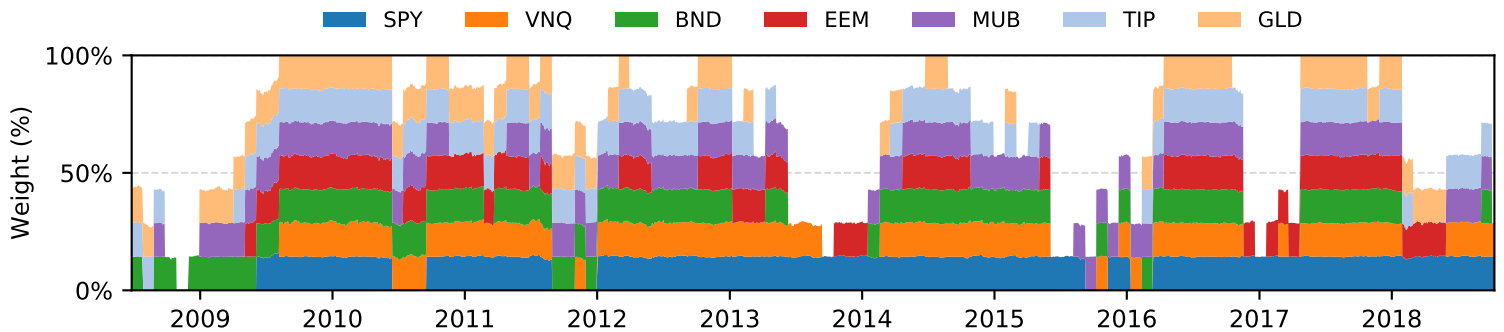
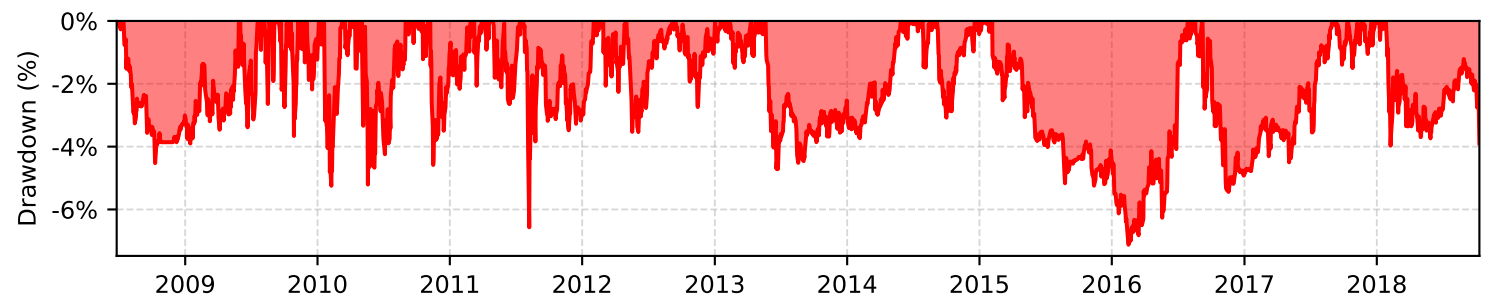


Portfolio Tearsheet: Trend Following Equal Weight



Overview		Statistics		Statistics #2	
Portfolio Code:	EW_TF	Total Return:	55.23%	Var _{99%} :	-1.07%
Start Date:	2008-06-26	CAGR:	4.55%	CVaR _{99%} :	-1.46%
End Date:	2018-10-11	Annual Volatility:	5.88%	Placeholder:	N/A
Rebalanced:	Monthly	Sharpe:	0.77	Placeholder:	N/A
Trend Following:	N/A	Max Drawdown:	-7.12%	Placeholder:	N/A
Weighting:	Static	Sortino:	1.11	Placeholder:	N/A

Performance Attribution

SPY	0.0%	2.7%	1.6%	-0.3%	2.2%	4.1%	1.8%	-0.6%	0.9%	2.9%	0.5%
VNQ	0.0%	2.8%	3.9%	0.2%	2.5%	0.4%	2.8%	-0.3%	-1.5%	-0.3%	-1.0%
BND	0.3%	0.5%	0.9%	1.0%	0.4%	-0.4%	0.6%	-0.2%	0.1%	0.3%	-0.3%
EEM	0.0%	4.7%	1.9%	-1.8%	-1.4%	-1.6%	-0.8%	-1.0%	0.7%	4.2%	-0.4%
MUB	-0.3%	1.0%	0.2%	1.4%	0.7%	-0.3%	1.0%	0.3%	-0.0%	0.3%	-0.3%
TIP	-0.1%	0.8%	0.8%	1.8%	0.9%	-0.3%	0.1%	-0.3%	0.4%	0.0%	-0.4%
GLD	-1.0%	3.3%	3.8%	1.7%	-0.7%	-1.0%	-0.8%	-0.6%	0.1%	0.2%	-0.0%
	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

Yearly Returns (%)

