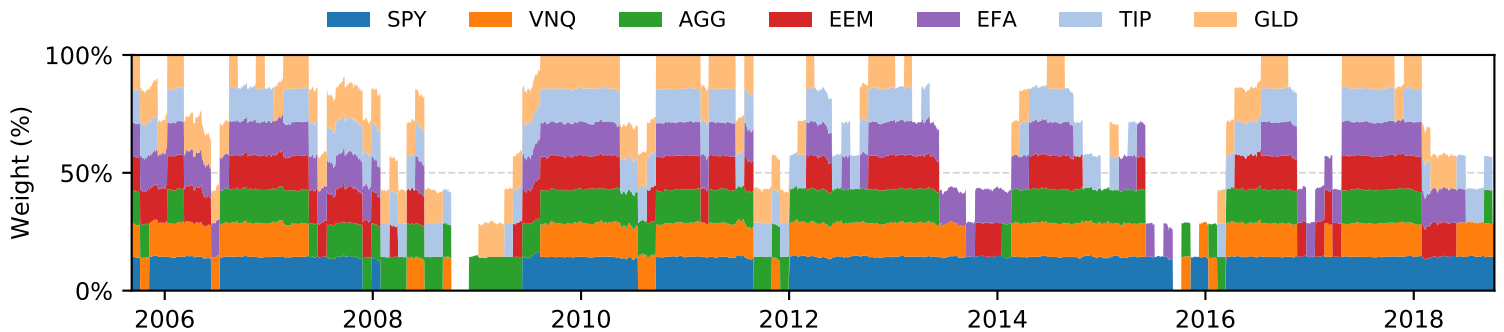
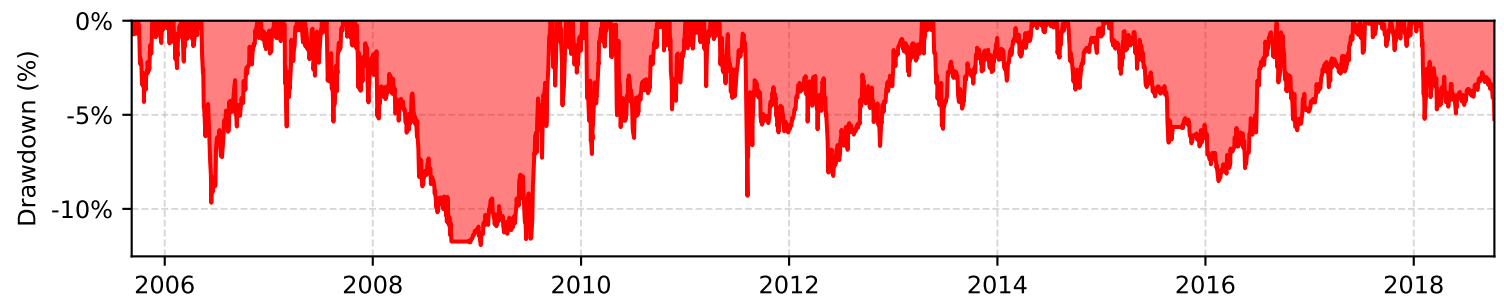


## Portfolio Tearsheet: Trend Following Equal Weight



Overview		Statistics		Statistics #2	
Portfolio Code:	EW_TF	Total Return:	93.61%	VaR <sub>99%</sub> :	-1.43%
Start Date:	2005-09-07	CAGR:	5.49%	CVaR <sub>99%</sub> :	-1.85%
End Date:	2018-10-11	Annual Volatility:	7.71%	Placeholder:	N/A
Rebalanced:	Monthly	Sharpe:	0.71	Placeholder:	N/A
Trend Following:	N/A	Max Drawdown:	-11.93%	Placeholder:	N/A
Weighting:	Static	Sortino:	1.01	Placeholder	N/A

### Performance Attribution

SPY	-0.1%	1.9%	-0.1%	-1.0%	2.9%	1.1%	-0.3%	2.2%	4.1%	1.9%	-0.6%	0.9%	2.9%	0.5%
VNQ	0.0%	4.5%	-0.2%	-3.3%	2.3%	3.9%	0.2%	2.4%	0.4%	2.8%	-0.3%	-1.5%	-0.3%	-1.0%
AGG	-0.3%	0.5%	0.8%	0.8%	0.4%	0.9%	1.0%	0.5%	-0.2%	0.7%	-0.1%	0.3%	0.2%	-0.3%
EEM	1.4%	2.7%	4.7%	-3.2%	4.6%	1.6%	-1.8%	-1.3%	-1.6%	-0.8%	-1.0%	0.7%	4.2%	-0.4%
EFA	0.7%	3.6%	1.5%	-2.5%	3.0%	-0.1%	-1.2%	-0.5%	2.9%	-0.2%	-1.5%	0.4%	3.3%	-0.5%
TIP	-0.2%	-0.2%	1.3%	0.4%	0.9%	0.9%	1.8%	0.9%	-0.3%	0.1%	-0.3%	0.4%	0.0%	-0.4%
GLD	2.3%	2.0%	4.3%	-0.4%	3.7%	3.9%	1.7%	-0.7%	-1.0%	-0.8%	-0.6%	0.1%	0.2%	-0.0%
	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

### Yearly Returns (%)

