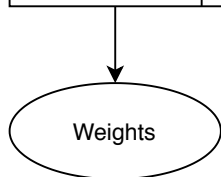


Weights Calculation	Input Data for Return Mean & Cov Estimation	
benchmark	1/1/1990 - 6/20/2019 Historical Real Data	
enhanced	2/20/2017 - 6/20/2019 Forecasts	



	Portfolio Return & Risk Calculation Input	Purpose
Metrics Time Period 1	1/1/1990 - 6/20/2019 Historical Real Data	Backtesting
Metrics Time Period 2	6/20/2019 - 8/1/2020 Future Real Data	Forecast Performance
Metrics Time Period 3	1/1/1990 - 8/1/2020 Whole DataSet	??