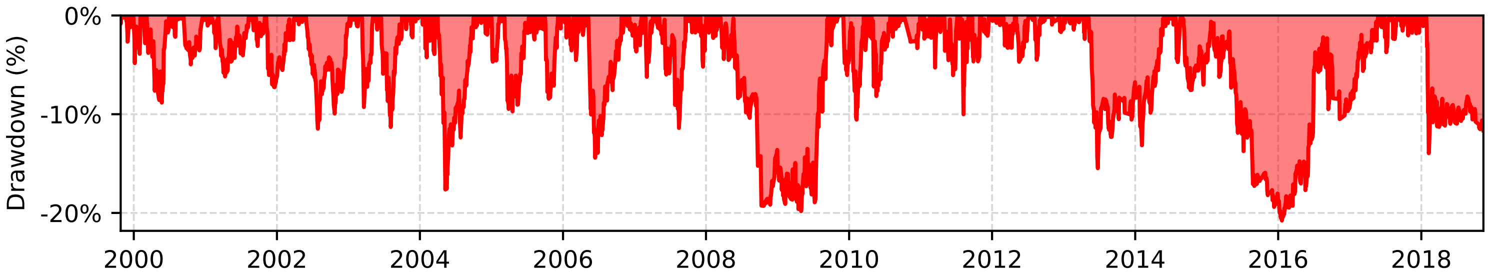
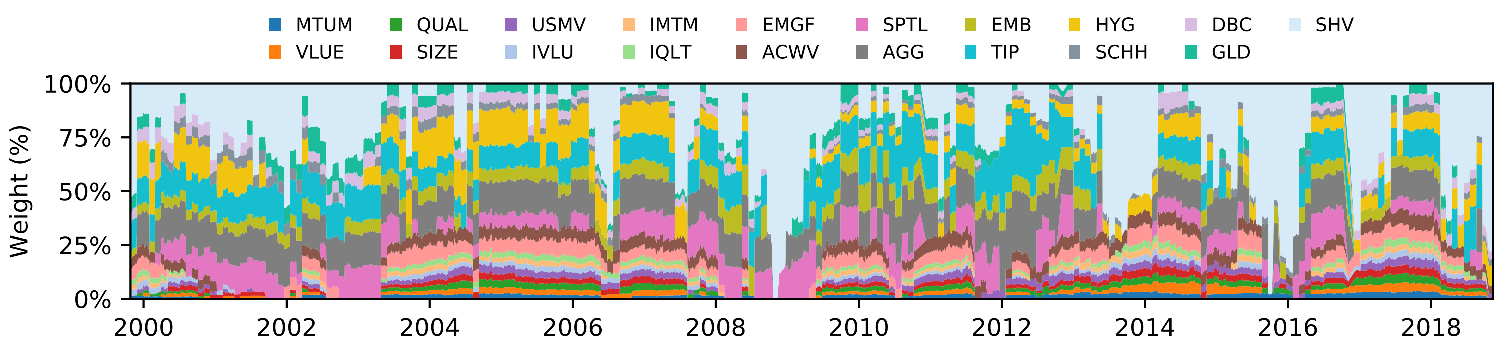
Portfolio Tearsheet: Alloc V3





Overview

Portfolio Code:	RP
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP

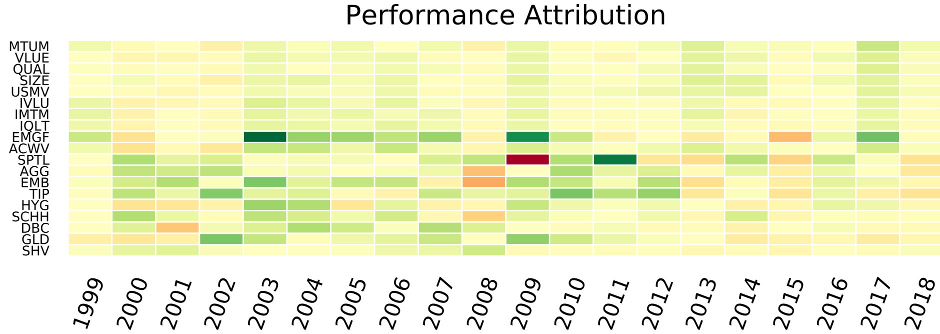
Statistics

Total Return:	1278.21%
CAGR:	16.56%
Annual Volatility:	11.85%
Sharpe:	1.28
Max Drawdown:	-20.78%
Sortino:	1.84

Statistics #2

$VaR_{99\%}$:	-2.07%
$CVaR_{99\%}$:	-2.68%
Beta:	0.17
Alpha:	14.87%
R-Squared:	7.24%
Treynor:	0.89

Performance Attribution



Yearly Returns (%)