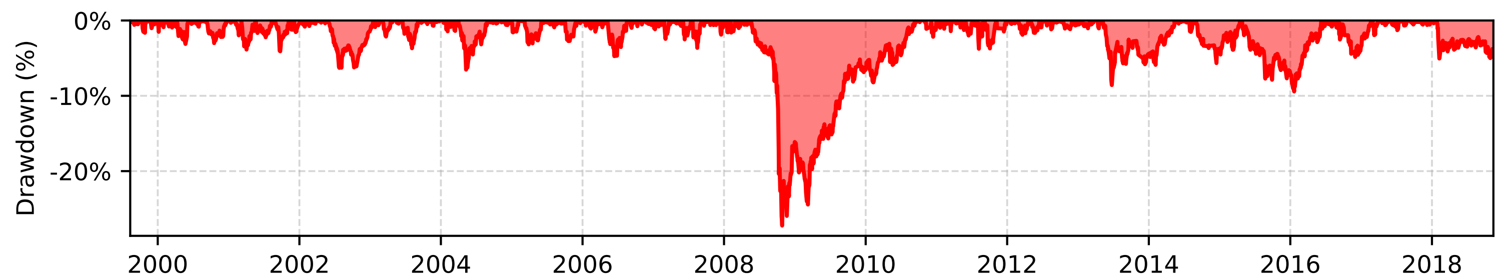
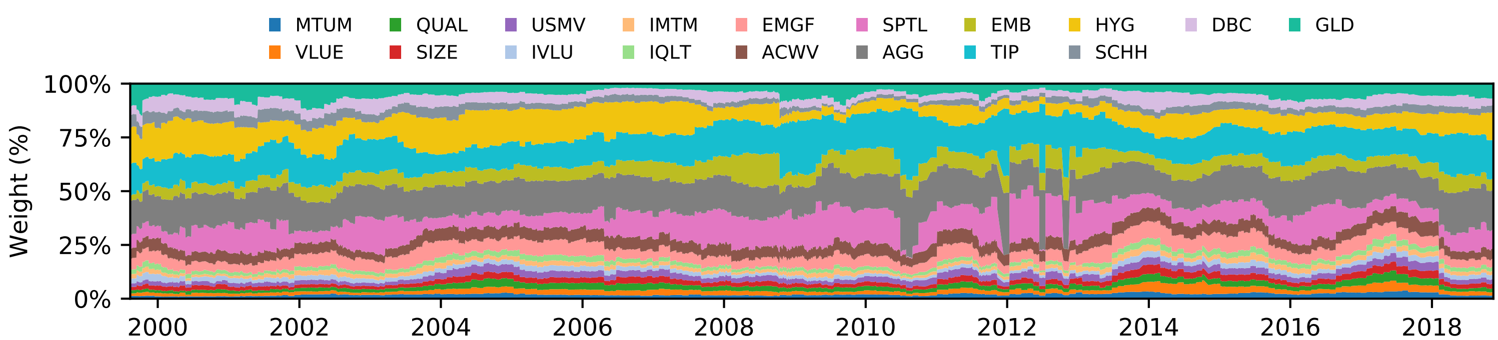
Portfolio Tearsheet: Rolling lookback 150-Day



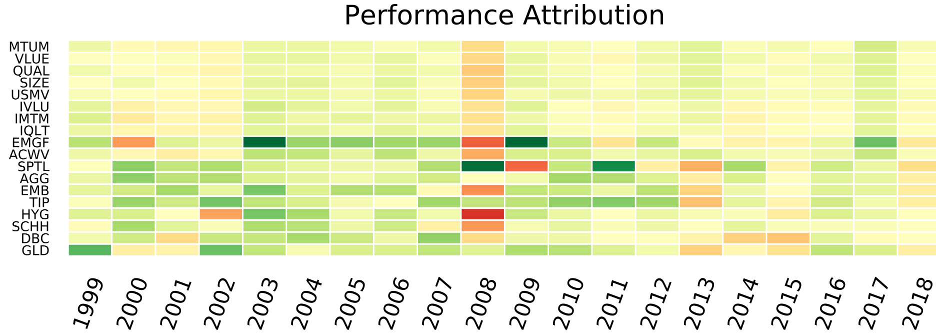


Overview	
Portfolio Code:	RP
Start Date:	1999-08-12
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	N/A
Weighting:	RP 150

Statistics	
Total Return:	238.64%
CAGR:	7.07%
Annual Volatility:	5.57%
Sharpe:	1.04
Max Drawdown:	-27.23%
Sortino:	1.47

Statistics #2	
$VaR_{99\%}$:	-0.91%
$CVaR_{99\%}$:	-1.48%
Beta:	0.17
Alpha:	5.86%
R-Squared:	34.25%
Treynor:	0.34

Performance Attribution



Yearly Returns (%)