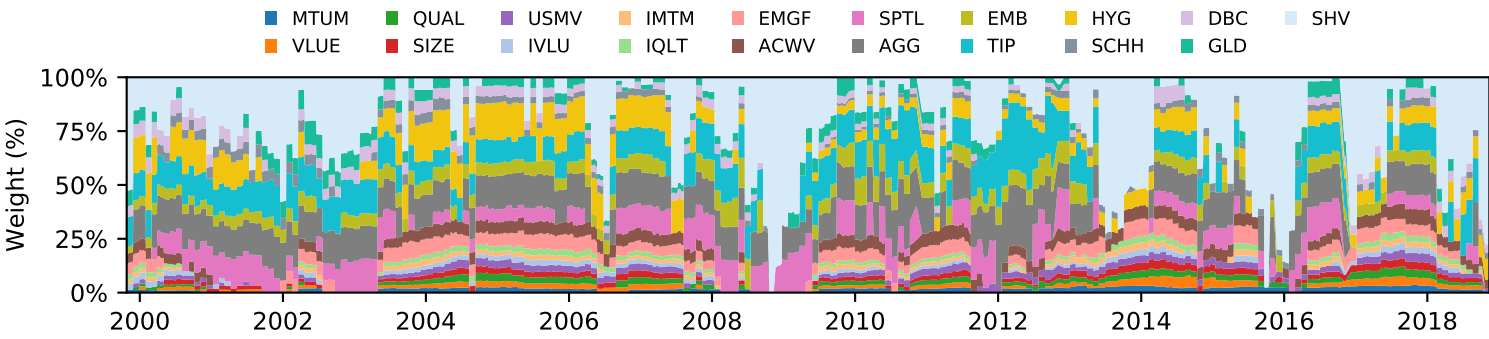
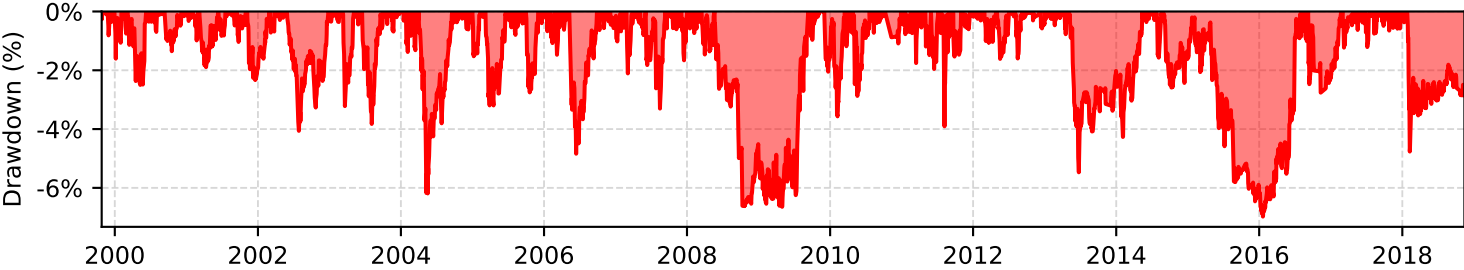


Portfolio Tearsheet: Asset Universe 1



Overview		Statistics		Statistics #2	
Portfolio Code:	RP	Total Return:	201.03%	VaR _{99%} :	-0.68%
Start Date:	1999-10-26	CAGR:	6.42%	CVaR _{99%} :	-0.91%
End Date:	2018-11-14	Annual Volatility:	3.98%	Beta:	0.06
Rebalanced:	Monthly	Sharpe:	1.30	Alpha:	5.87%
Trend Following:	N/A	Max Drawdown:	-6.98%	R-Squared:	7.95%
Weighting:	RP 200	Sortino:	1.88	Treynor:	0.86

