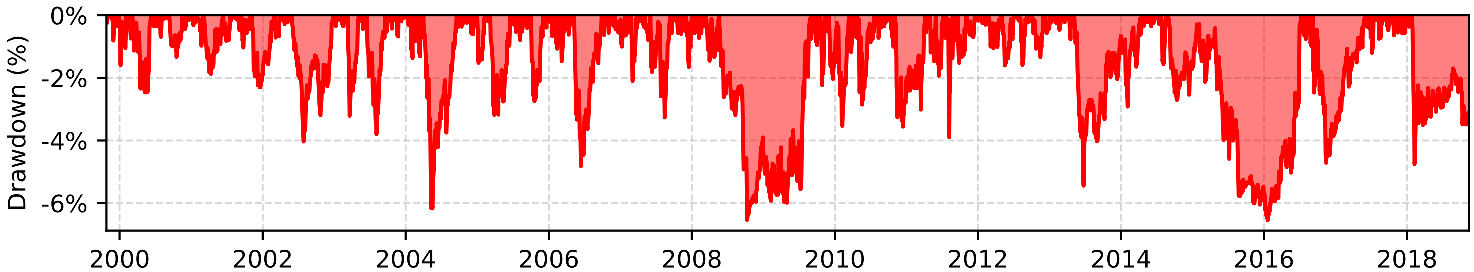
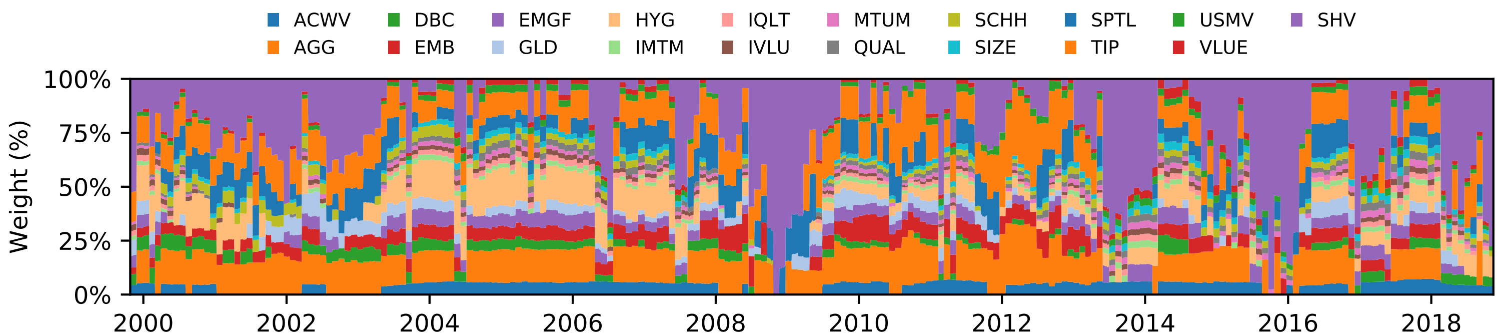
# Portfolio Tearsheet: Risk Parity


## Overview

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

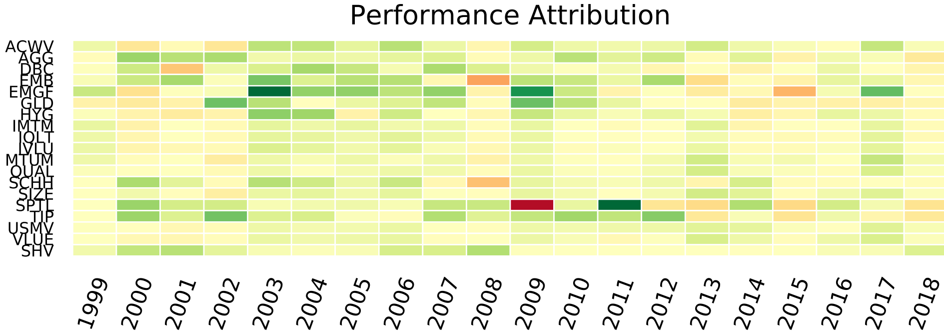
## Statistics

| | |
|---|---|
| Total Return: | 213.20% |
| CAGR: | 6.34% |
| Annual Volatility: | 4.00% |
| Sharpe: | 1.29 |
| Max Drawdown: | -6.55% |
| Sortino: | 1.86 |

## Statistics #2

| | |
|---|---|
| $VaR_{99\%}$ : | -0.72% |
| $CVaR_{99\%}$ : | -0.91% |
| Beta: | 0.06 |
| Alpha: | 5.84% |
| R-Squared: | 7.87% |
| Treynor: | 0.88 |

## Performance Attribution




## Yearly Returns (%)