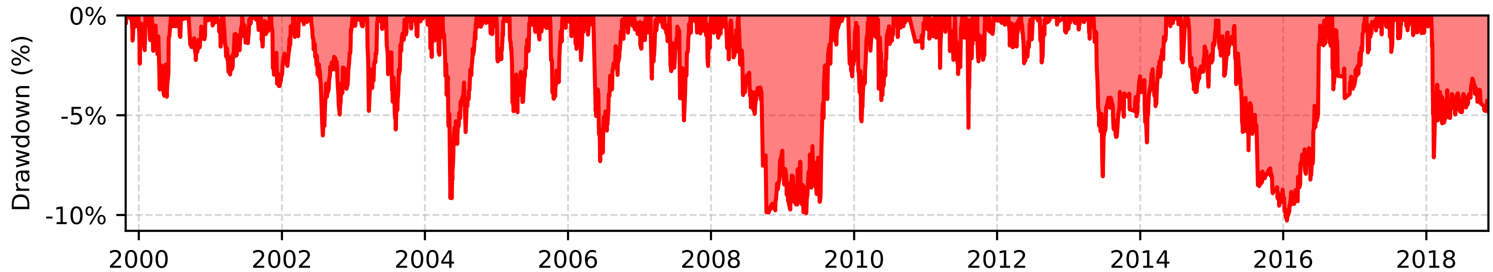
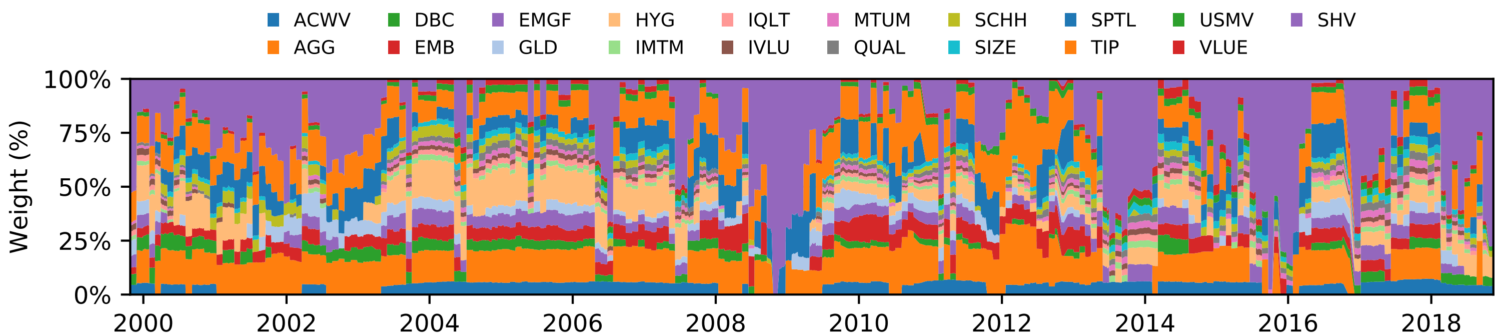
# Portfolio Tearsheet: Conservative


### Overview

| | |
|---|---|
| Portfolio Code: | RP 1.5x |
| Start Date: | 1999-10-26 |
| End Date: | 2018-11-14 |
| Rebalanced: | Monthly |
| Trend Following: | 200 SMA |
| Weighting: | RP 200 |

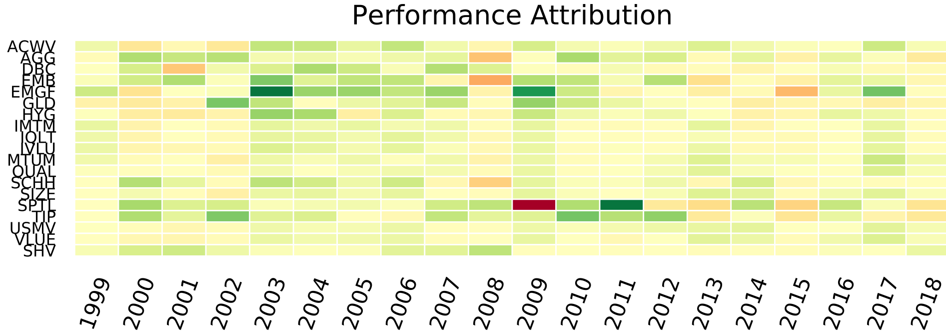
### Statistics

| | |
|---|---|
| Total Return: | 368.36% |
| CAGR: | 9.18% |
| Annual Volatility: | 5.96% |
| Sharpe: | 1.33 |
| Max Drawdown: | -10.28% |
| Sortino: | 1.92 |

### Statistics #2

| | |
|---|---|
| $VaR_{99\%}$ : | -1.03% |
| $CVaR_{99\%}$ : | -1.36% |
| Beta: | 0.09 |
| Alpha: | 8.35% |
| R-Squared: | 7.78% |
| Treynor: | 0.89 |

### Performance Attribution




### Yearly Returns (%)