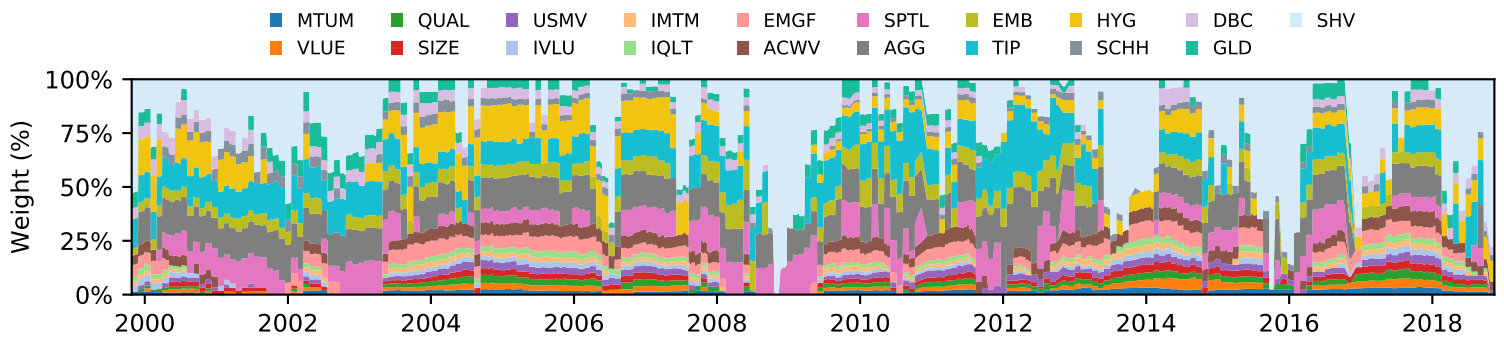
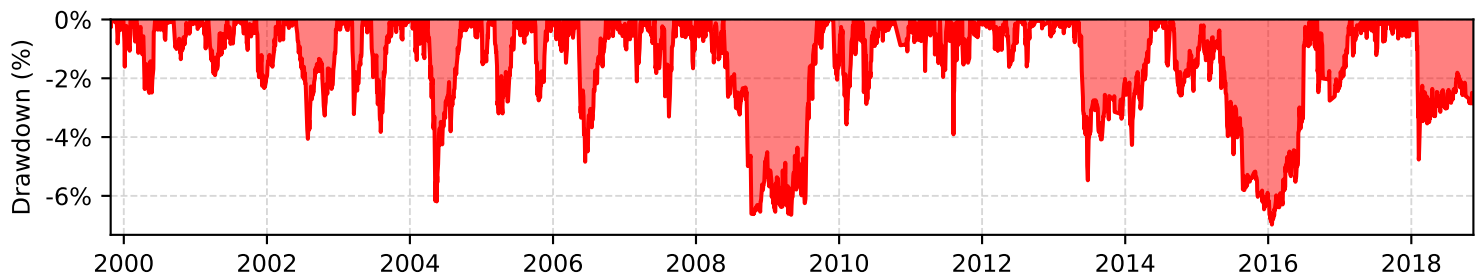


## Portfolio Tearsheet: Preservation



### 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: 201.03%  
 CAGR: 6.42%  
 Annual Volatility: 3.98%  
 Sharpe: 1.30  
 Max Drawdown: -6.98%  
 Sortino: 1.88

### Statistics #2

VaR<sub>99%</sub>: -0.68%  
 CVaR<sub>99%</sub>: -0.91%  
 Beta: 0.06  
 Alpha: 5.87%  
 R-Squared: 7.95%  
 Treynor: 0.86

### Performance Attribution



### Yearly Returns (%)

