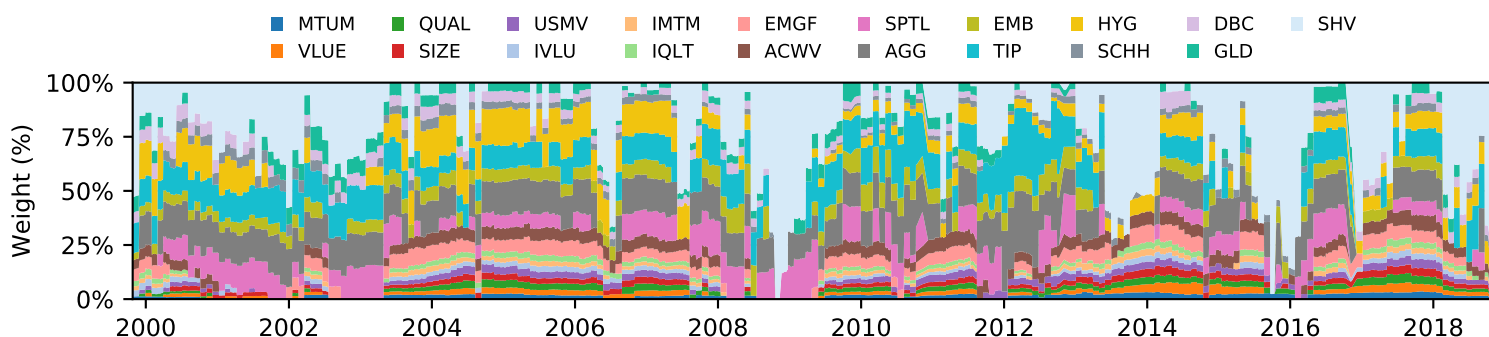
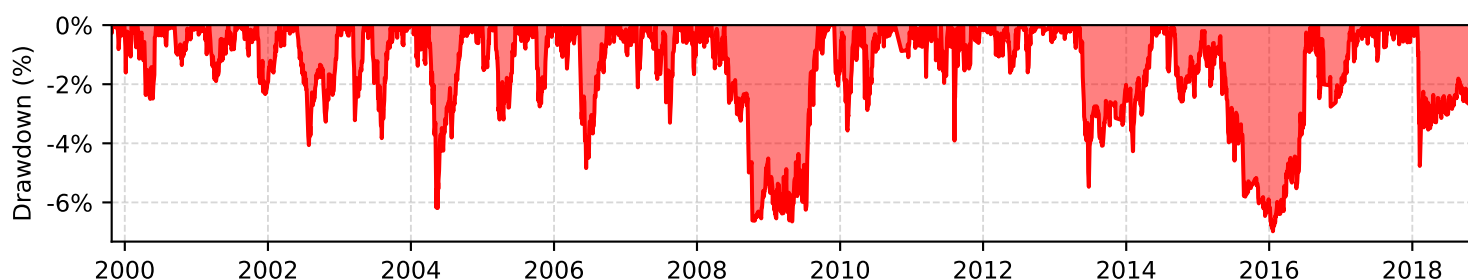
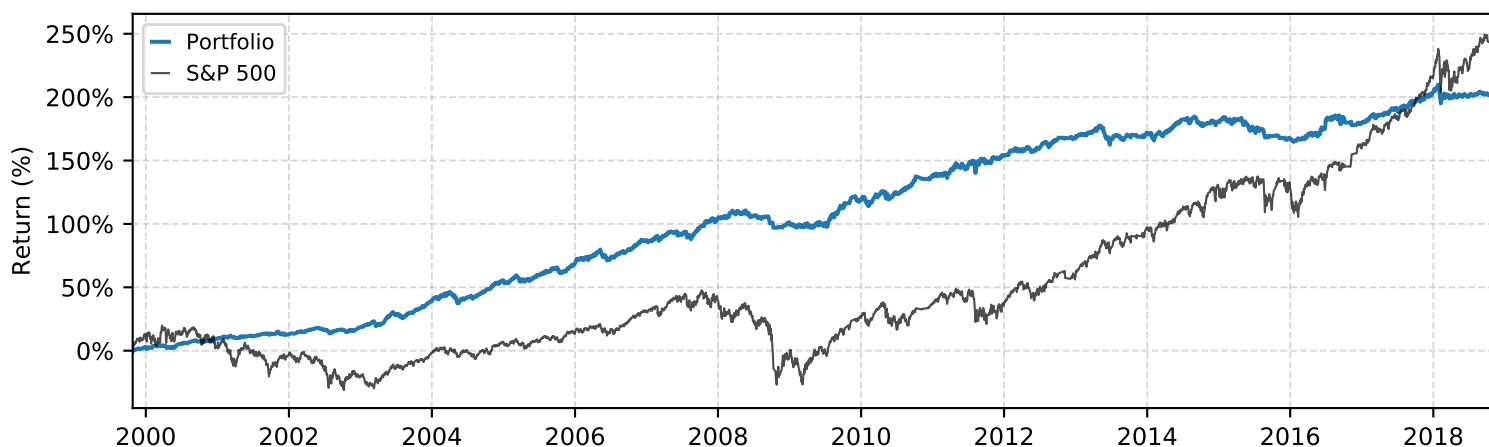


Portfolio Tearsheet: Transaction Costs Trend-Following



Overview

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

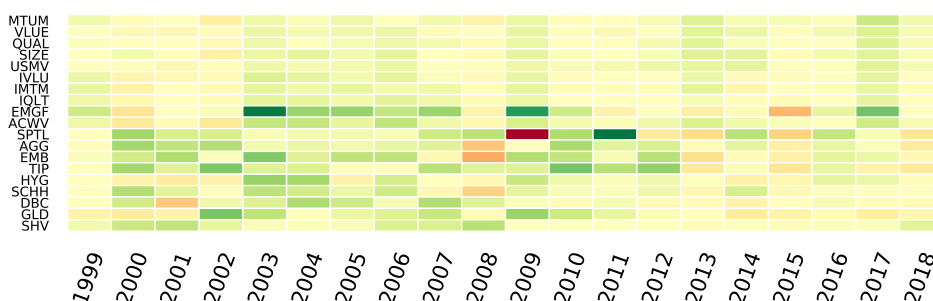
Statistics

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

Statistics #2

VaR_{99%}: -0.68%
 CVaR_{99%}: -0.91%
 Beta: 0.06
 Alpha: 5.87%
 R-Squared: 7.95%
 Treynor: 0.86

Performance Attribution



Yearly Returns (%)

