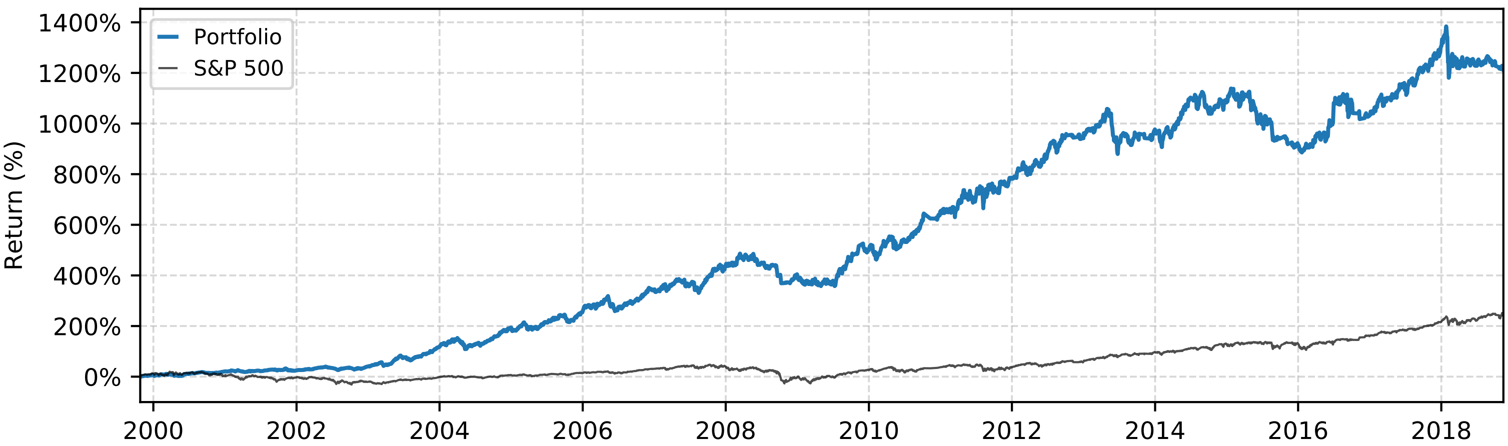
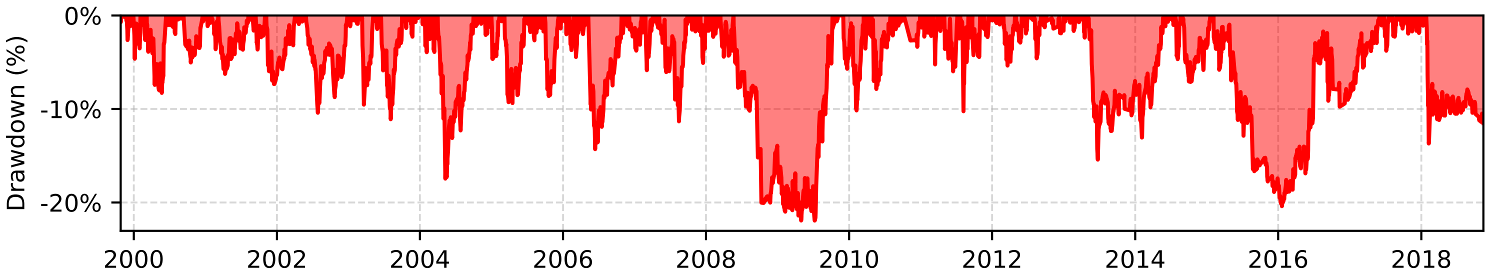
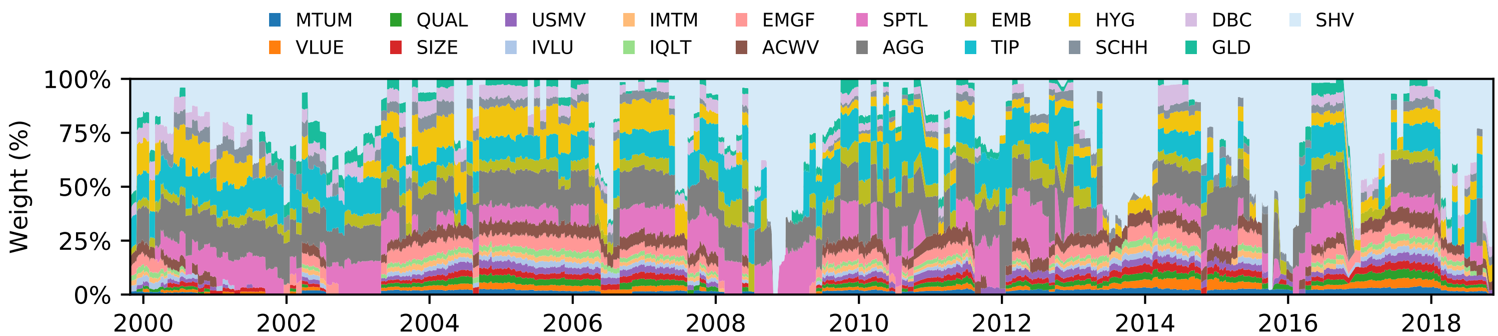
Portfolio Tearsheet: Alloc V3







Overview

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

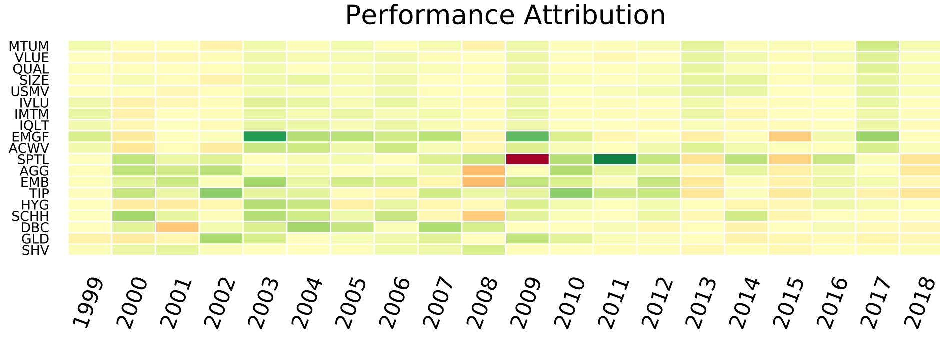
Statistics

Total Return:	1213.13%
CAGR:	16.25%
Annual Volatility:	11.89%
Sharpe:	1.25
Max Drawdown:	-21.94%
Sortino:	1.80

Statistics #2

$VaR_{99\%}$:	-2.05%
$CVaR_{99\%}$:	-2.66%
Beta:	0.17
Alpha:	14.62%
R-Squared:	6.75%
Treynor:	0.90

Performance Attribution



Yearly Returns (%)