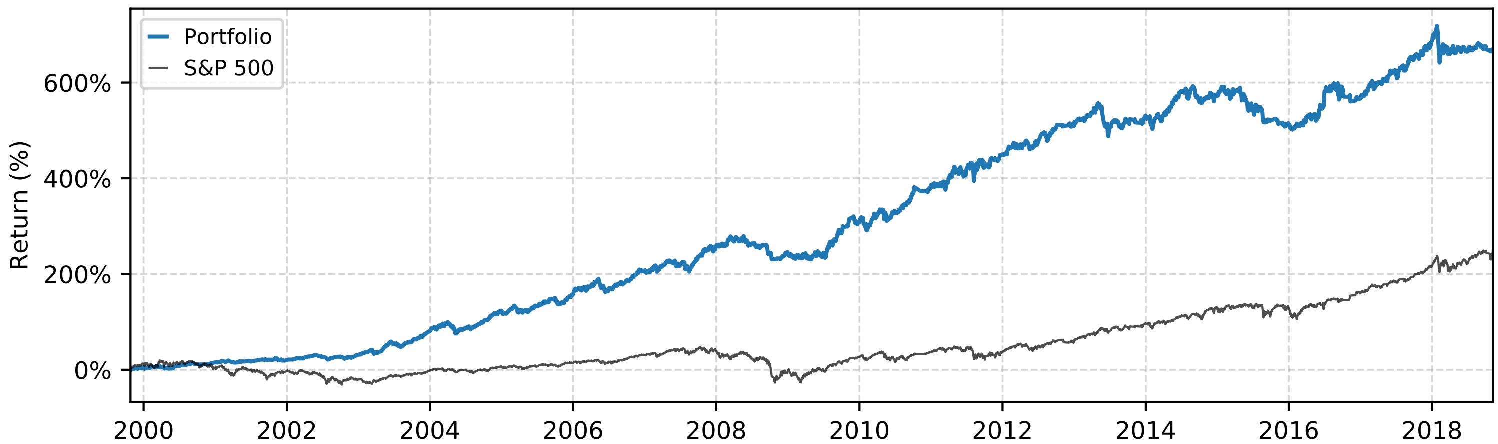
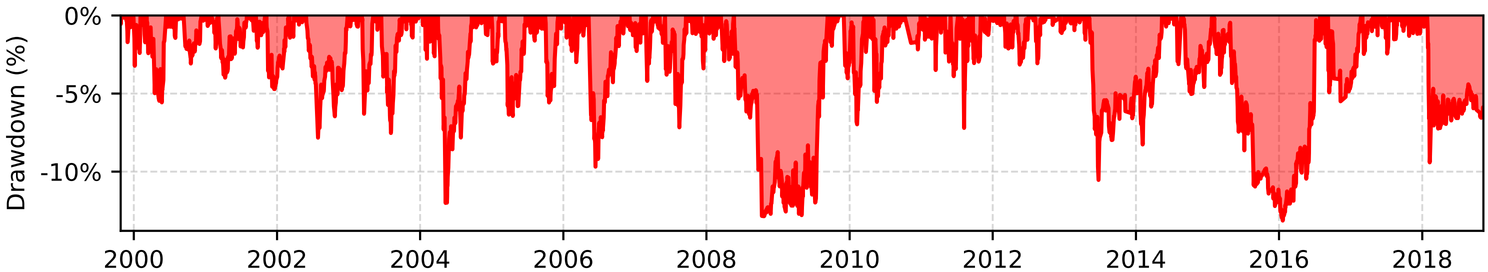
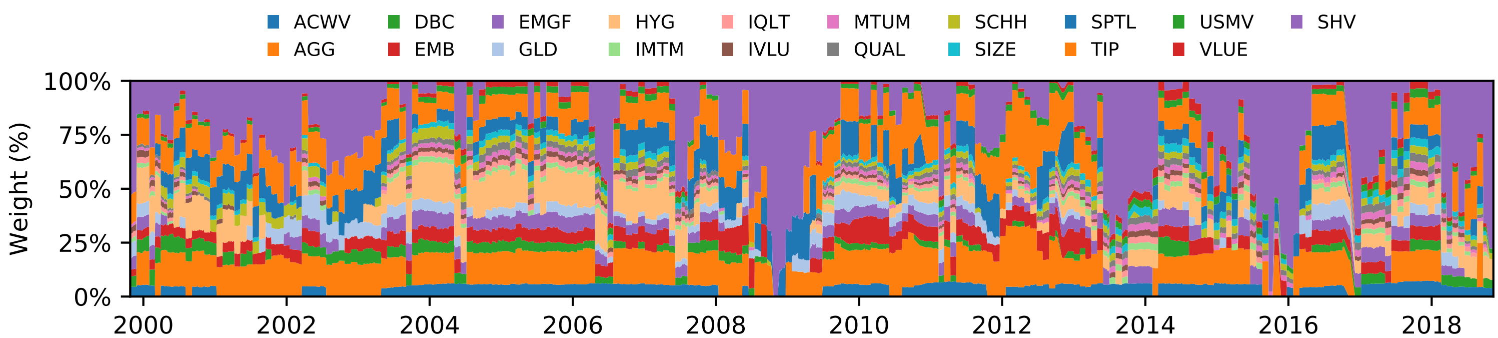
Portfolio Tearsheet: Risk Parity







Overview

Portfolio Code:	RP
Start Date:	1999-10-26
End Date:	2018-11-12
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

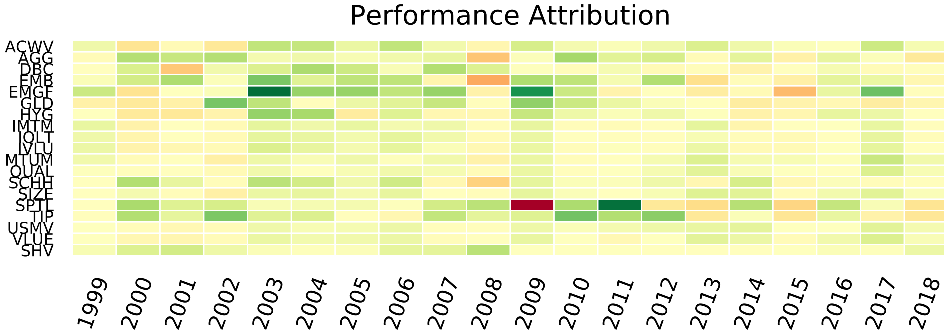
Statistics

Total Return:	668.29%
CAGR:	12.40%
Annual Volatility:	7.93%
Sharpe:	1.40
Max Drawdown:	-13.14%
Sortino:	2.02

Statistics #2

$VaR_{99\%}$:	-1.37%
$CVaR_{99\%}$:	-1.80%
Beta:	0.12
Alpha:	11.26%
R-Squared:	7.60%
Treynor:	0.94

Performance Attribution



Yearly Returns (%)