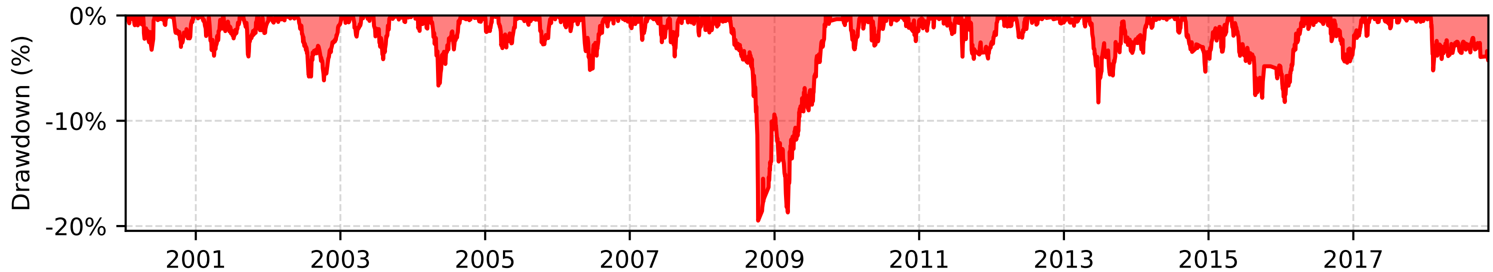
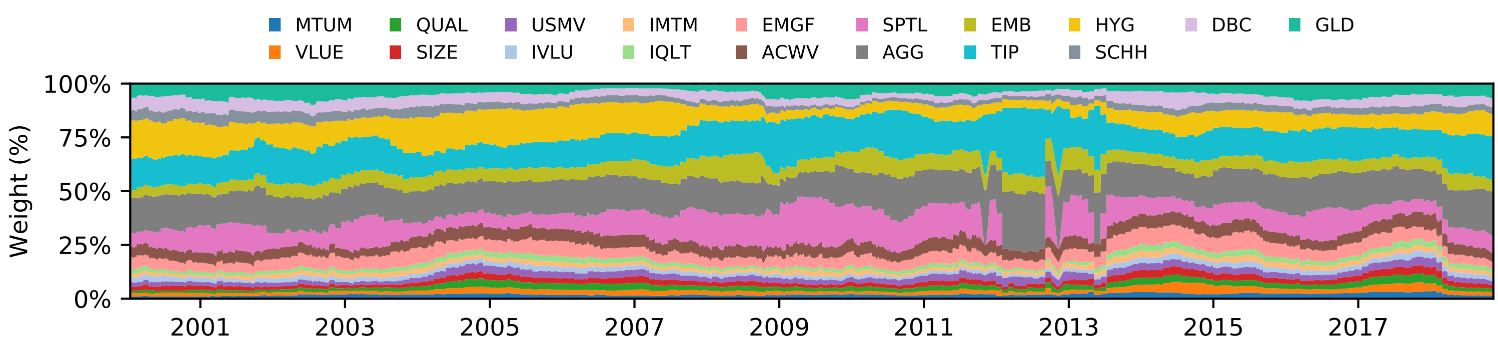
Portfolio Tearsheet: Rolling lookback 250-Day





Overview

Portfolio Code:	RP
Start Date:	2000-01-13
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	N/A
Weighting:	RP 250

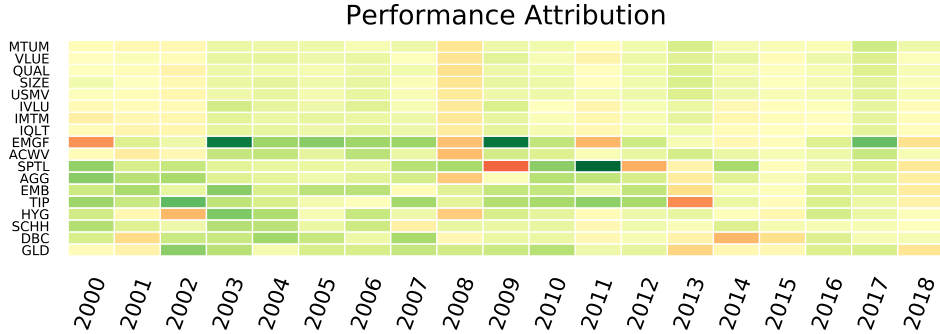
Statistics

Total Return:	246.20%
CAGR:	7.47%
Annual Volatility:	5.36%
Sharpe:	1.16
Max Drawdown:	-19.48%
Sortino:	1.68

Statistics #2

$VaR_{99\%}$:	-0.89%
$CVaR_{99\%}$:	-1.32%
Beta:	0.17
Alpha:	6.14%
R-Squared:	32.74%
Treynor:	0.36

Performance Attribution



Yearly Returns (%)