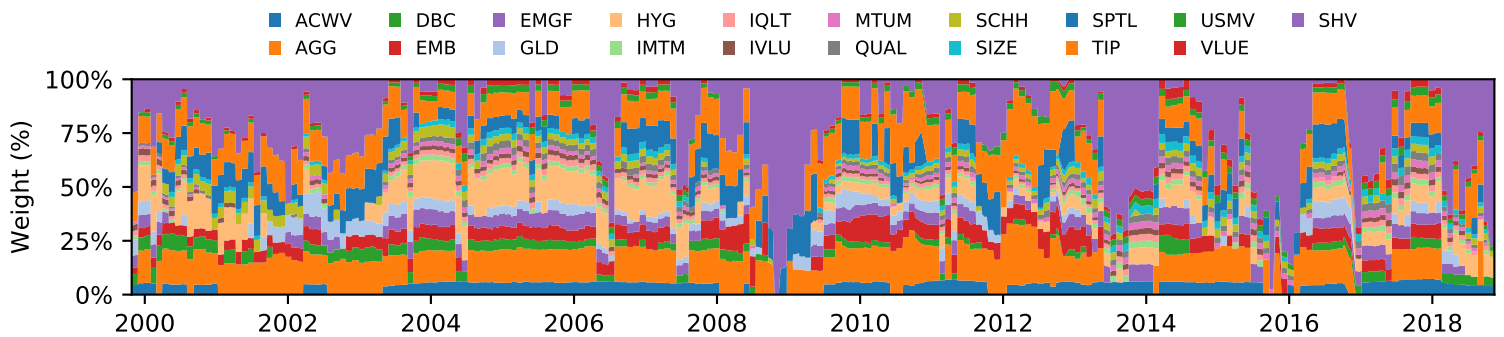
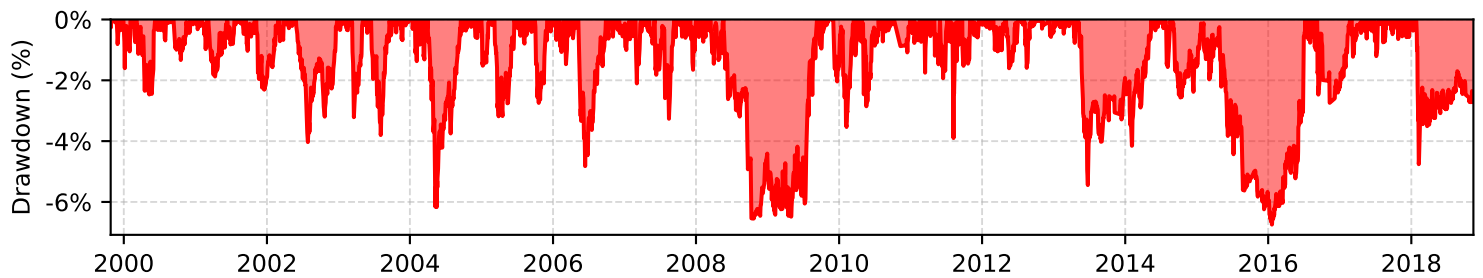


## Portfolio Tearsheet: Preservation



### Overview

Portfolio Code: RP 1X  
Start Date: 1999-10-26  
End Date: 2018-11-14  
Rebalanced: Monthly  
Trend Following: 200 SMA  
Weighting: RP 200

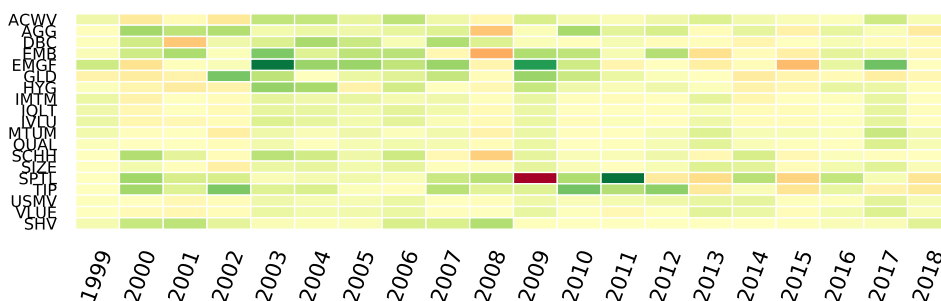
### Statistics

Total Return: 211.57%  
CAGR: 6.62%  
Annual Volatility: 3.98%  
Sharpe: 1.35  
Max Drawdown: -6.74%  
Sortino: 1.96

### Statistics #2

VaR<sub>99%</sub>: -0.68%  
CVaR<sub>99%</sub>: -0.91%  
Beta: 0.06  
Alpha: 6.08%  
R-Squared: 7.95%  
Treynor: 0.89

### Performance Attribution



### Yearly Returns (%)

