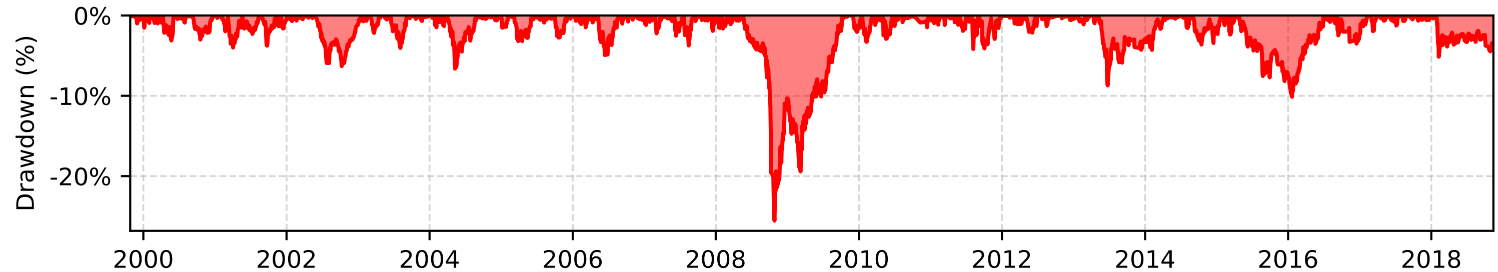
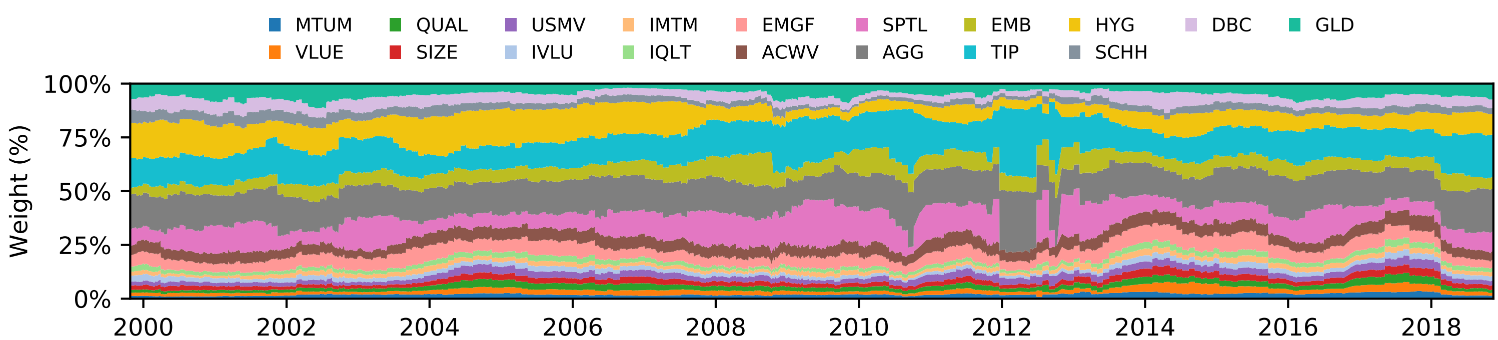
Portfolio Tearsheet: Rolling lookback 200-Day





Overview

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

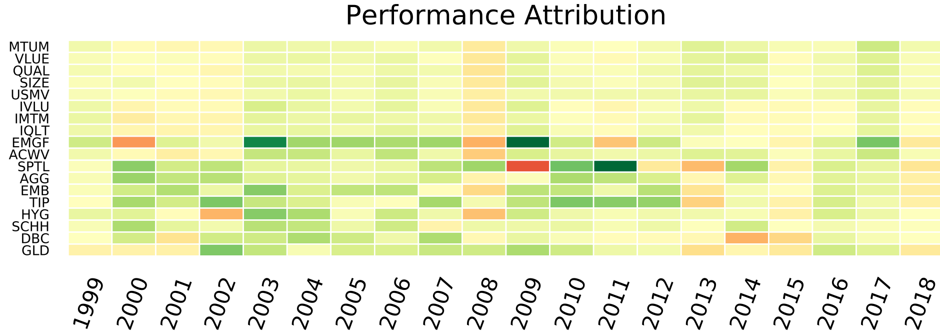
Statistics

Total Return:	266.98%
CAGR:	7.68%
Annual Volatility:	5.55%
Sharpe:	1.16
Max Drawdown:	-25.54%
Sortino:	1.66

Statistics #2

$VaR_{99\%}$:	-0.90%
$CVaR_{99\%}$:	-1.44%
Beta:	0.18
Alpha:	6.07%
R-Squared:	35.43%
Treynor:	0.36

Performance Attribution



Yearly Returns (%)