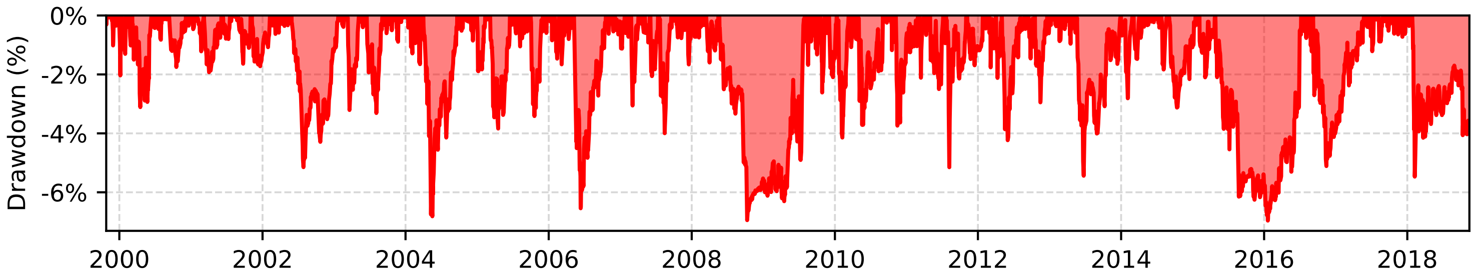
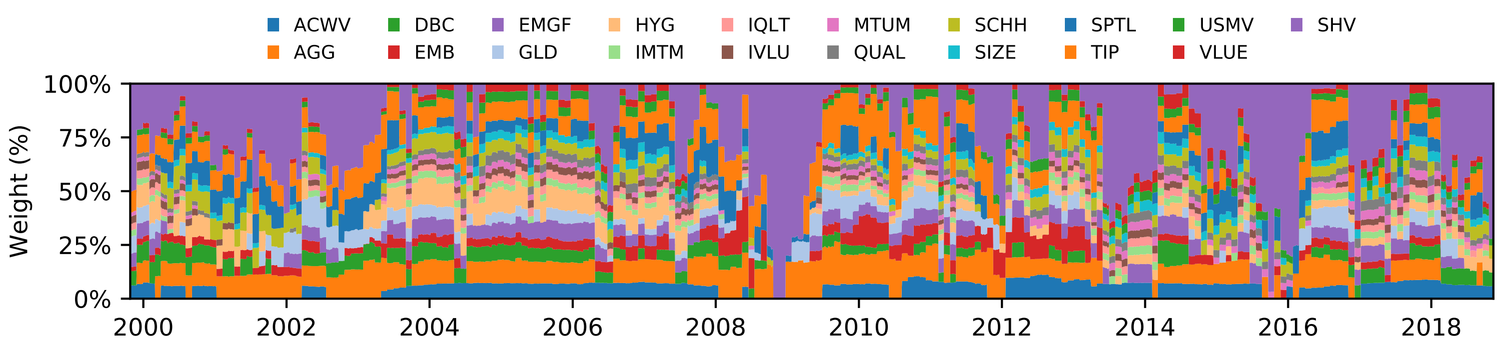
Portfolio Tearsheet: Risk Parity





Overview

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

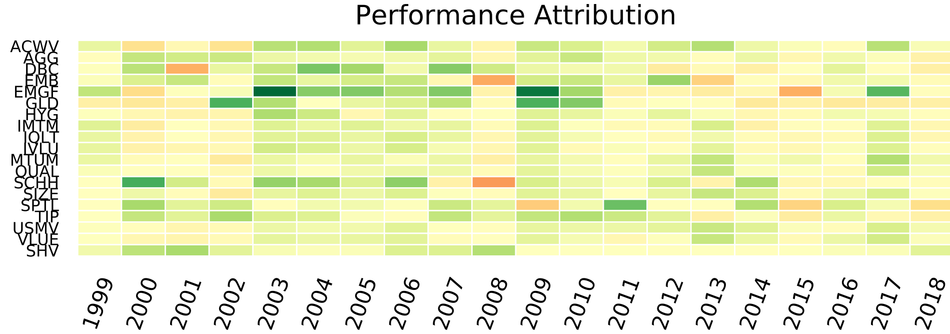
Statistics

Total Return:	266.18%
CAGR:	7.26%
Annual Volatility:	4.74%
Sharpe:	1.53
Max Drawdown:	-6.96%
Sortino:	2.21

Statistics #2

$VaR_{99\%}$:	-0.83%
$CVaR_{99\%}$:	-1.09%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Performance Attribution



Yearly Returns (%)