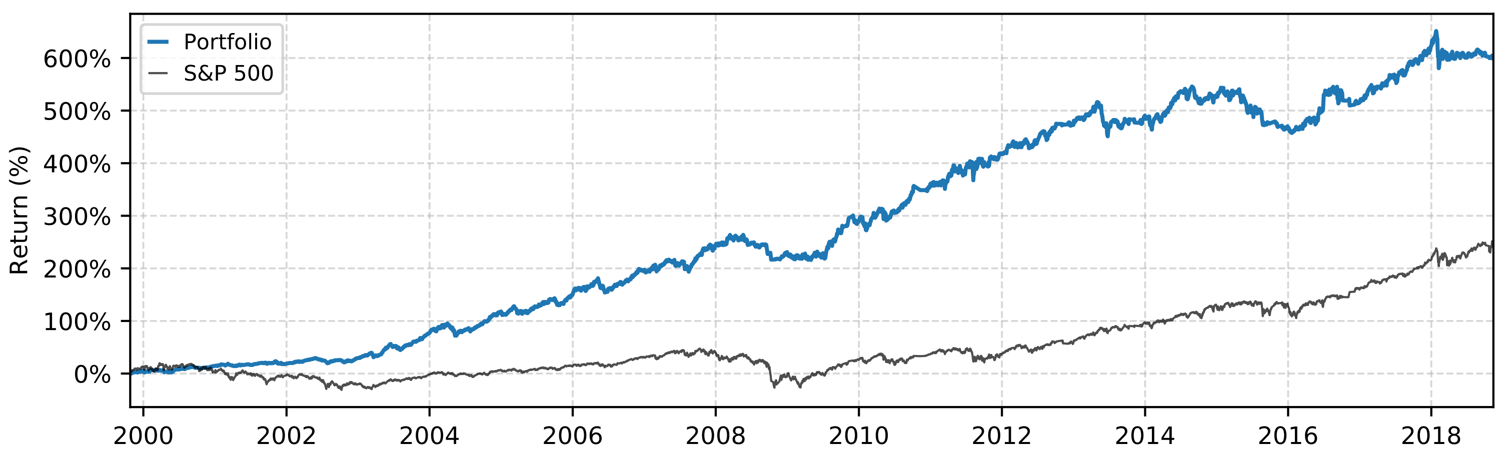
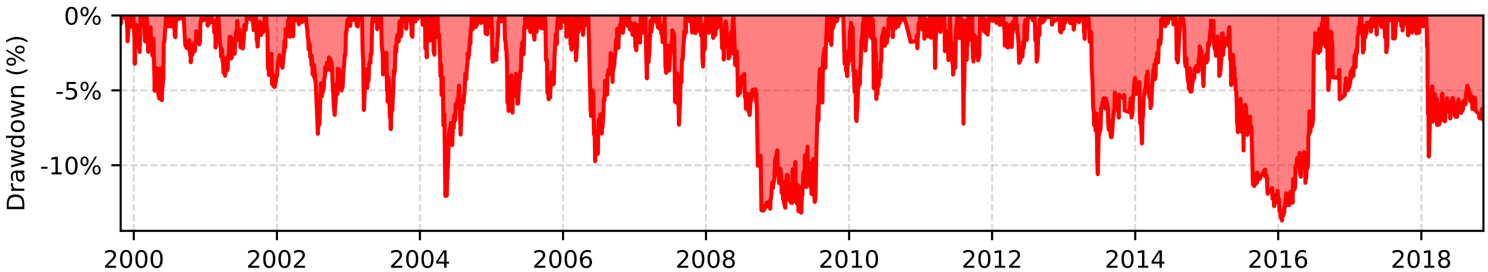
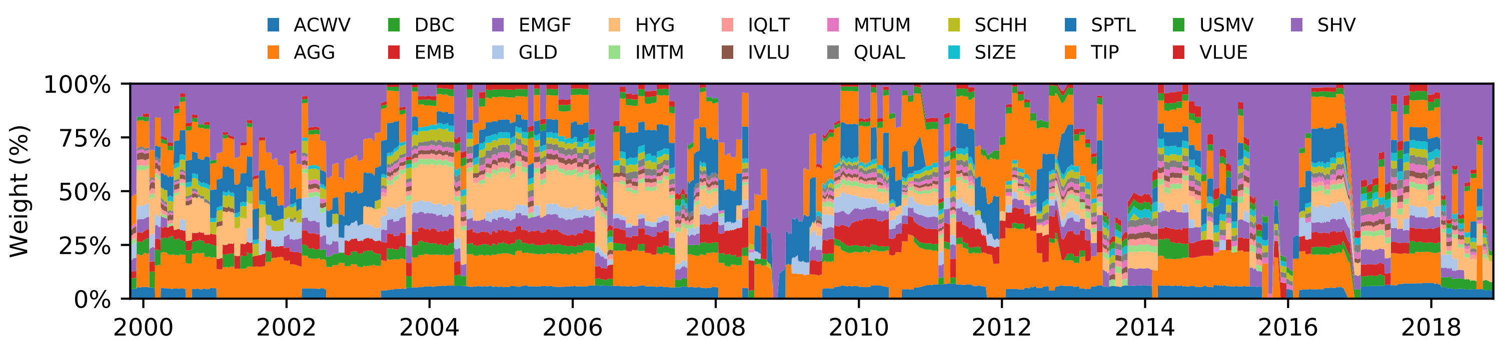
Portfolio Tearsheet: Balanced







Overview

Portfolio Code:	RP 2.0x
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

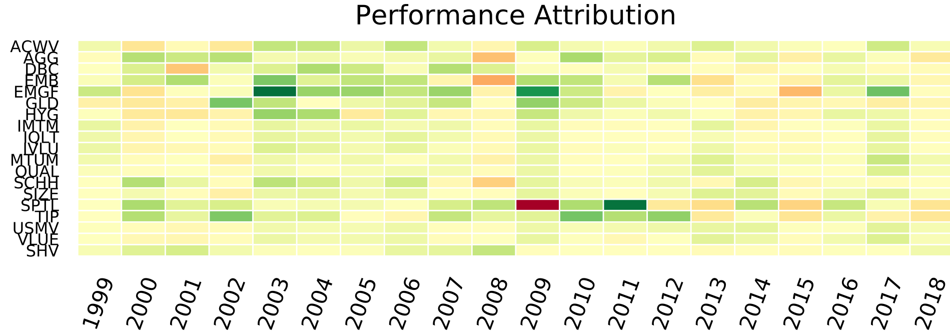
Statistics

Total Return:	599.25%
CAGR:	11.80%
Annual Volatility:	7.93%
Sharpe:	1.32
Max Drawdown:	-13.70%
Sortino:	1.91

Statistics #2

$VaR_{99\%}$:	-1.37%
$CVaR_{99\%}$:	-1.80%
Beta:	0.12
Alpha:	10.69%
R-Squared:	7.61%
Treynor:	0.89

Performance Attribution



Yearly Returns (%)