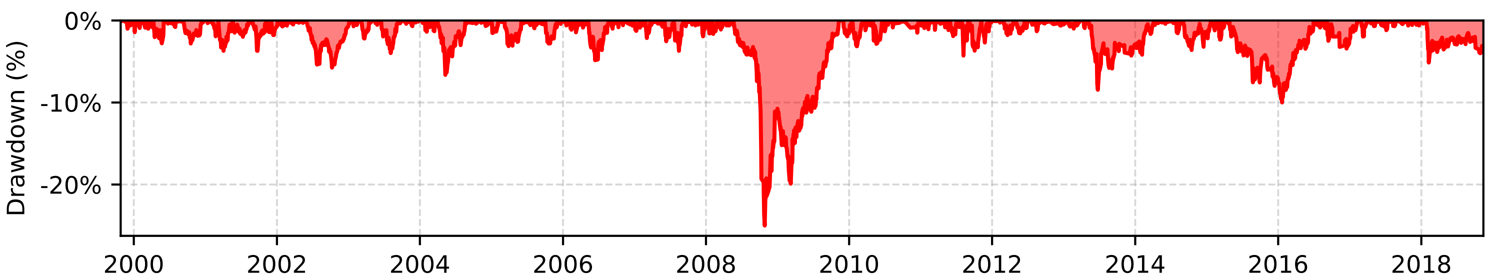
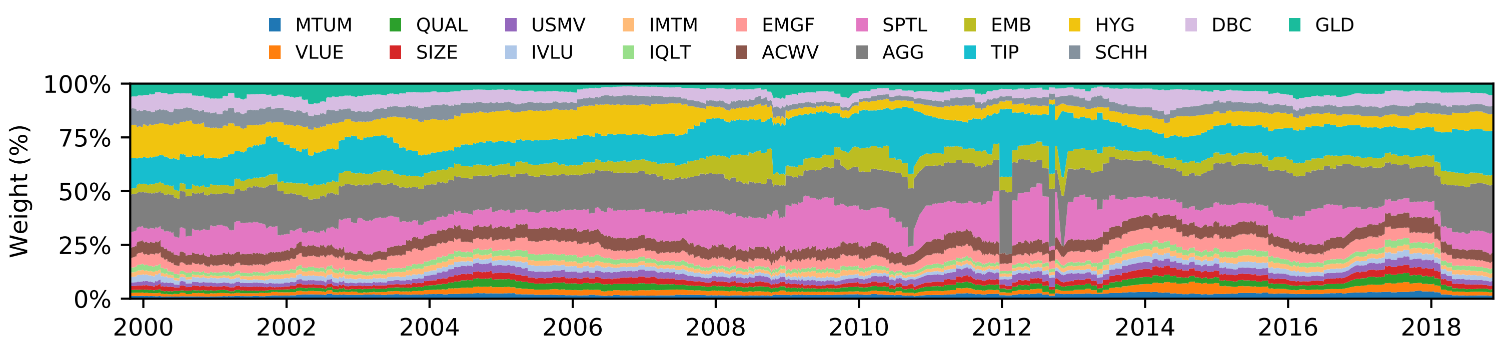
Portfolio Tearsheet: Dynamic Risk Parity





Overview

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

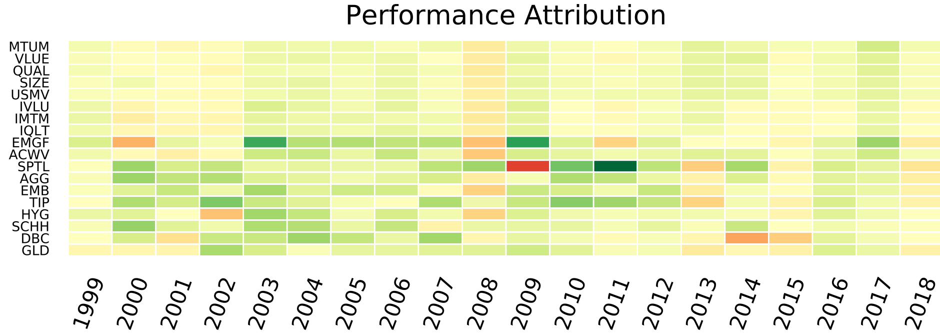
Statistics

Total Return:	264.48%
CAGR:	7.64%
Annual Volatility:	5.51%
Sharpe:	1.16
Max Drawdown:	-25.01%
Sortino:	1.66

Statistics #2

$VaR_{99\%}$:	-0.88%
$CVaR_{99\%}$:	-1.43%
Beta:	0.18
Alpha:	6.03%
R-Squared:	35.36%
Treynor:	0.36

Performance Attribution



Yearly Returns (%)