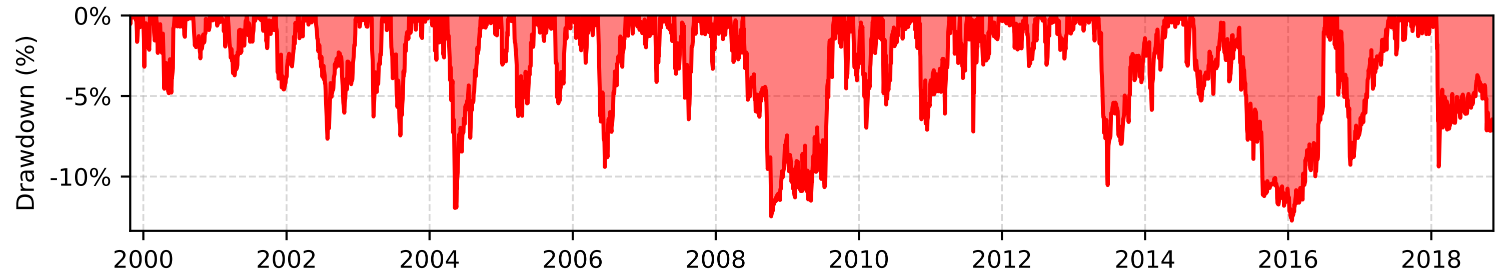
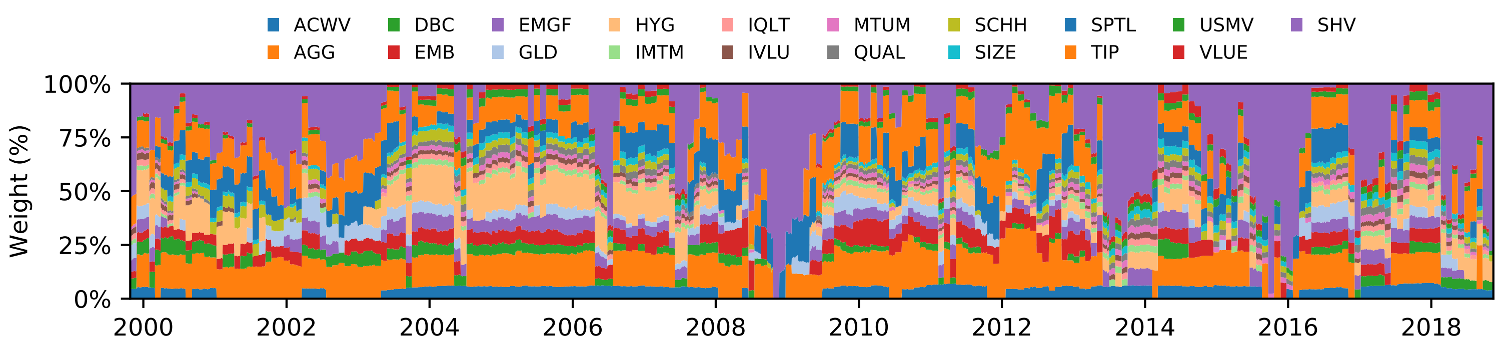
Portfolio Tearsheet: Risk Parity





Overview

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

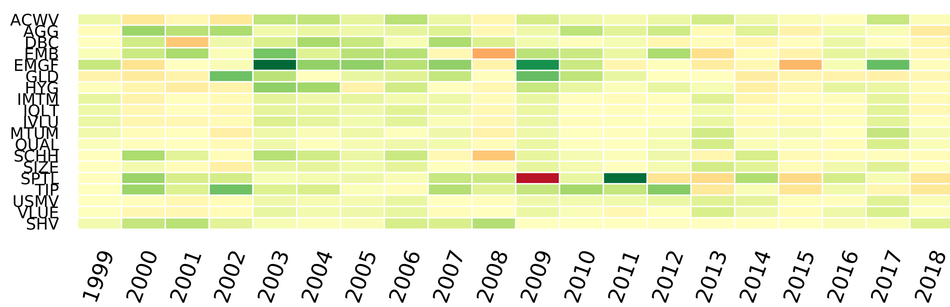
Statistics

Total Return:	849.65%
CAGR:	13.06%
Annual Volatility:	7.97%
Sharpe:	1.64
Max Drawdown:	-12.73%
Sortino:	2.37

Statistics #2

$VaR_{99\%}$:	-1.41%
$CVaR_{99\%}$:	-1.81%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Performance Attribution



Yearly Returns (%)