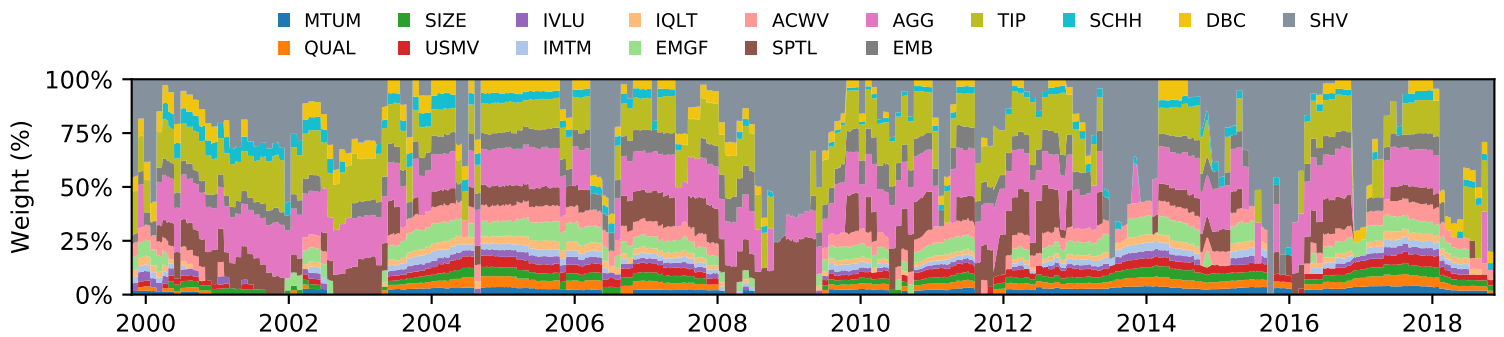
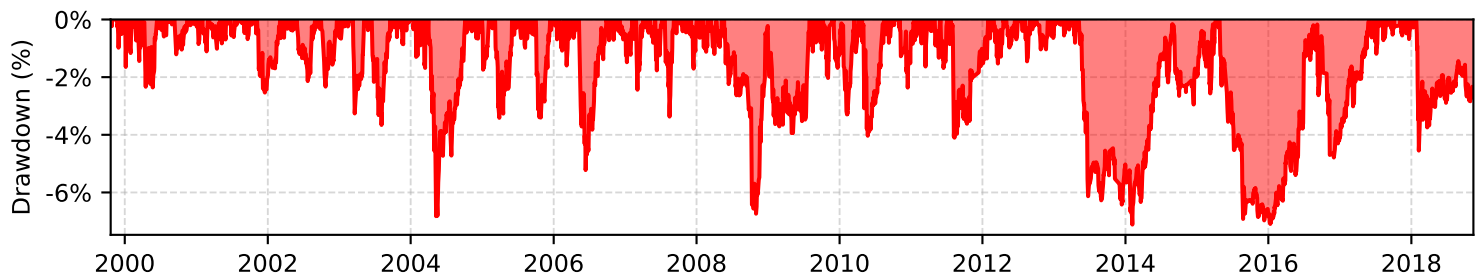


Portfolio Tearsheet: Asset Universe 2



Overview

Portfolio Code:	RP
Start Date:	1999-10-21
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	N/A
Weighting:	RP 200

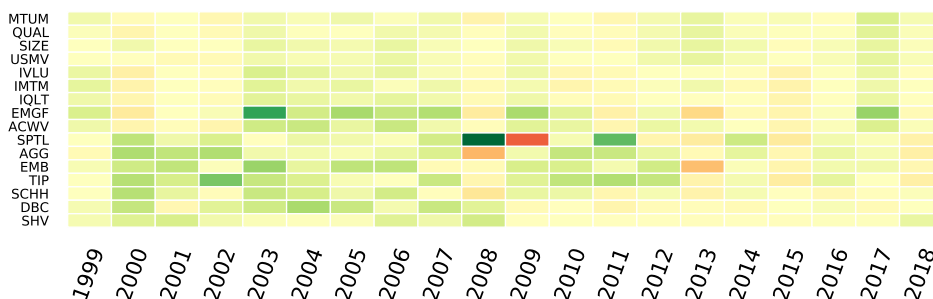
Statistics

Total Return:	223.97%
CAGR:	6.76%
Annual Volatility:	4.25%
Sharpe:	1.29
Max Drawdown:	-7.11%
Sortino:	1.86

Statistics #2

VaR _{99%} :	-0.75%
CVaR _{99%} :	-0.98%
Beta:	0.06
Alpha:	6.38%
R-Squared:	6.19%
Treynor:	0.99

Performance Attribution



Yearly Returns (%)

