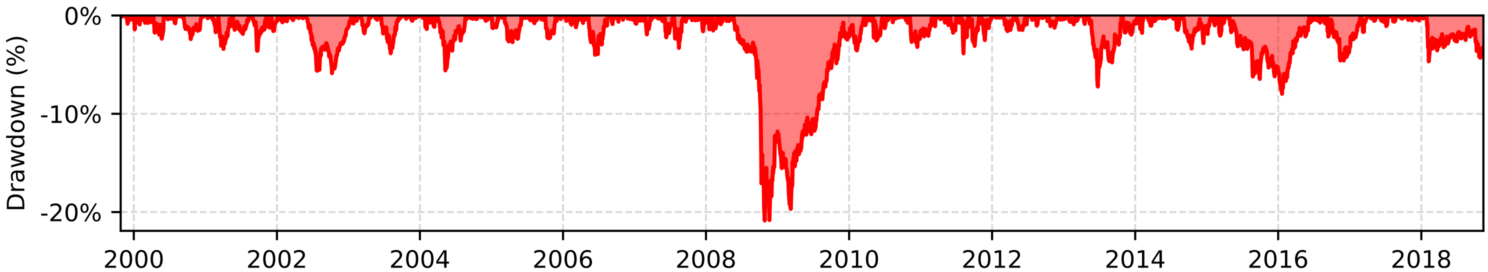
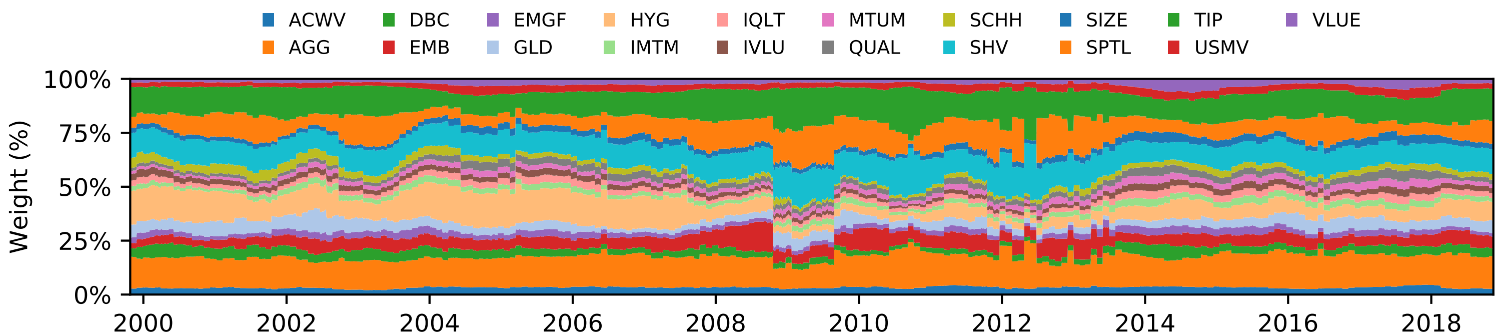
Portfolio Tearsheet: Risk Parity



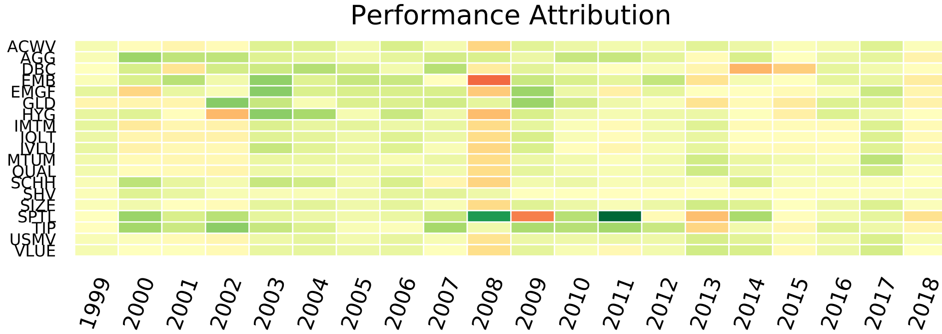


Overview	
Portfolio Code:	RP
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

Statistics	
Total Return:	217.73%
CAGR:	6.46%
Annual Volatility:	4.96%
Sharpe:	1.30
Max Drawdown:	-20.87%
Sortino:	1.87

Statistics #2	
$VaR_{99\%}$:	-0.81%
$CVaR_{99\%}$:	-1.30%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder	N/A

Performance Attribution



Yearly Returns (%)