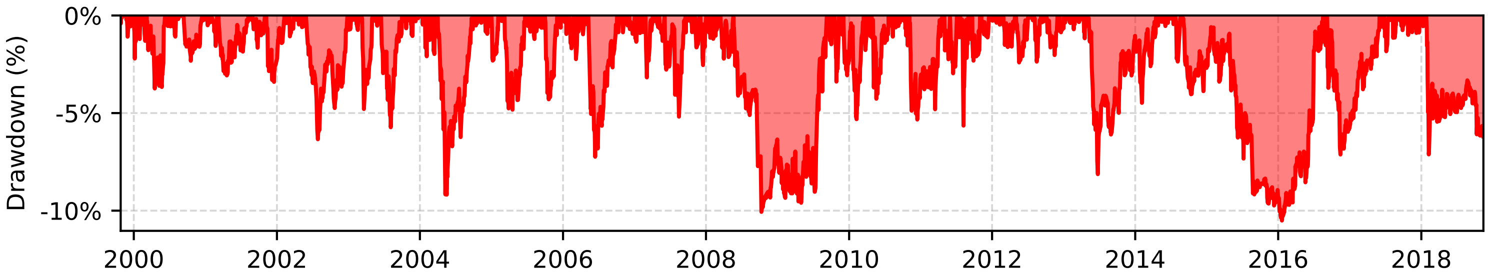
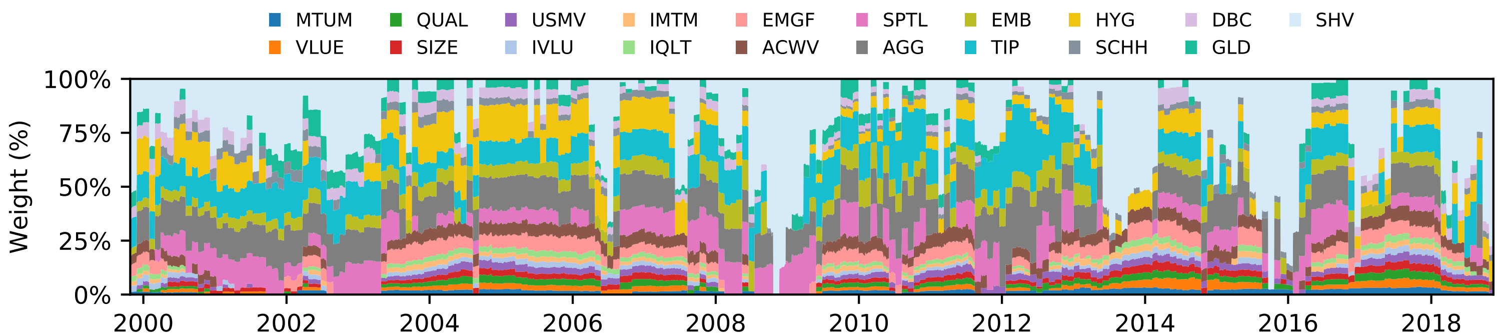
Portfolio Tearsheet: Conservative





Overview

Portfolio Code:	RP 1.5x
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

Statistics

Total Return:	374.98%
CAGR:	8.83%
Annual Volatility:	6.03%
Sharpe:	1.26
Max Drawdown:	-10.51%
Sortino:	1.82

Statistics #2

$VaR_{99\%}$:	-1.03%
$CVaR_{99\%}$:	-1.37%
Beta:	0.09
Alpha:	8.12%
R-Squared:	7.47%
Treynor:	0.89

Performance Attribution

Yearly Returns (%)