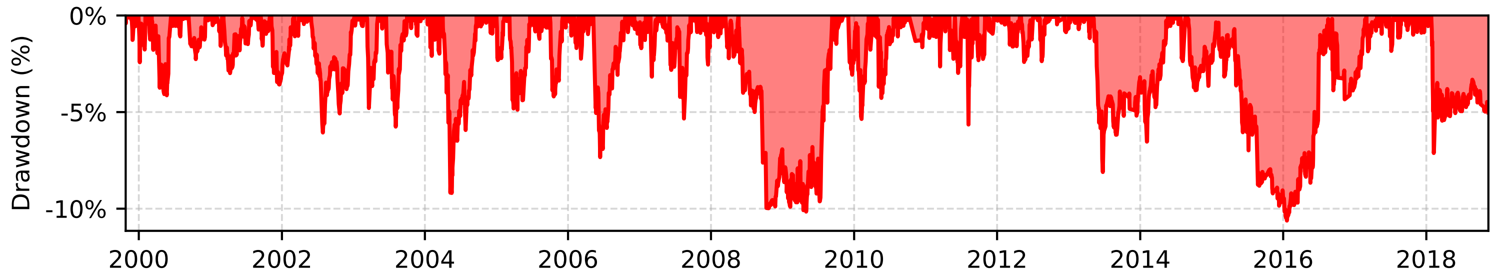
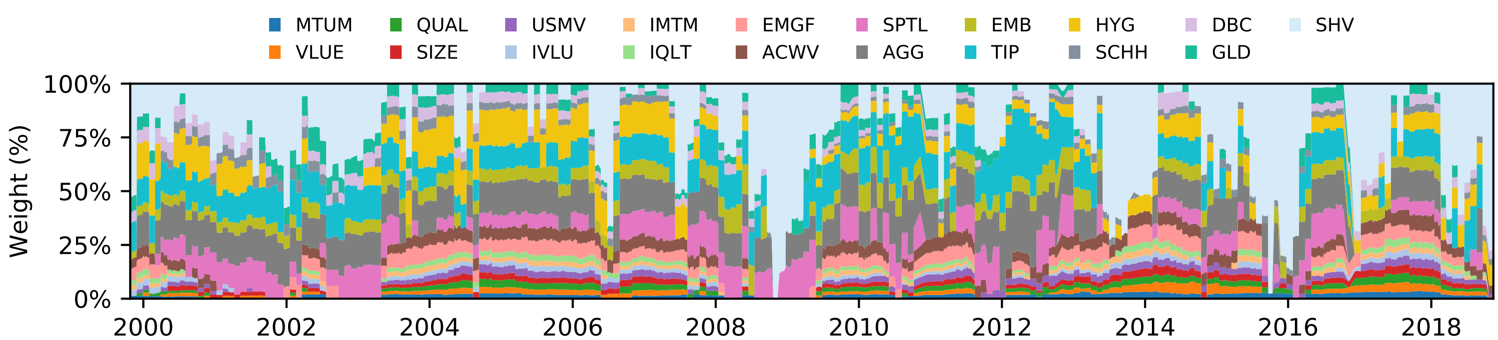
Portfolio Tearsheet: Conservative



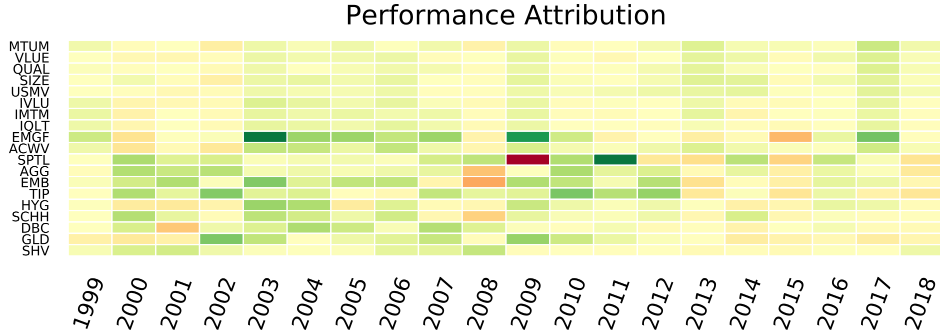


Overview	
Portfolio Code:	RP 1.5x
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

Statistics	
Total Return:	344.80%
CAGR:	8.87%
Annual Volatility:	5.96%
Sharpe:	1.28
Max Drawdown:	-10.62%
Sortino:	1.84

Statistics #2	
$VaR_{99\%}$:	-1.03%
$CVaR_{99\%}$:	-1.36%
Beta:	0.09
Alpha:	8.04%
R-Squared:	7.78%
Treynor:	0.85

Performance Attribution



Yearly Returns (%)