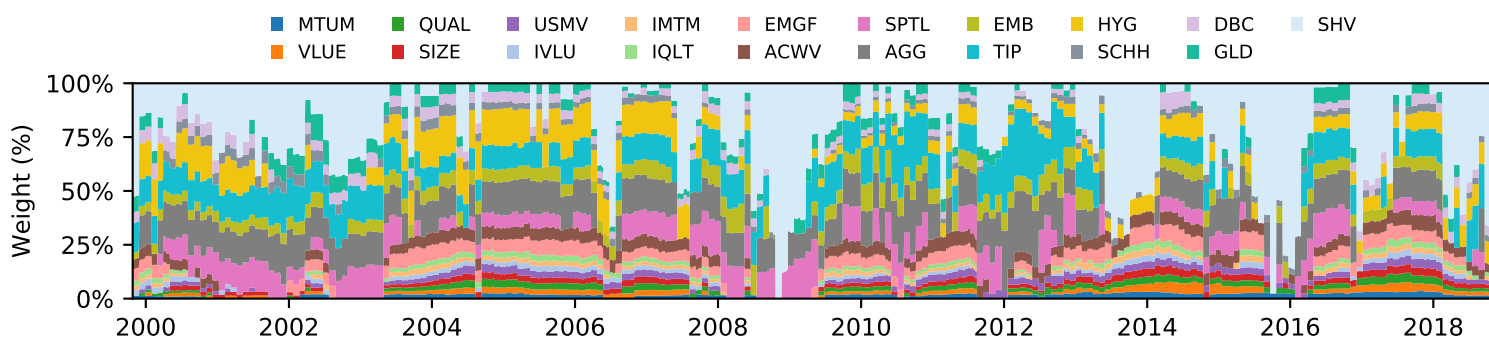
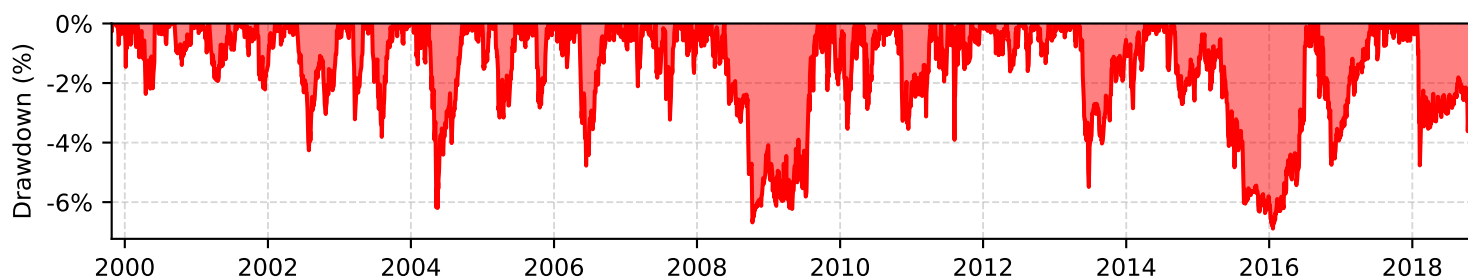


Portfolio Tearsheet: Preservation



Overview

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

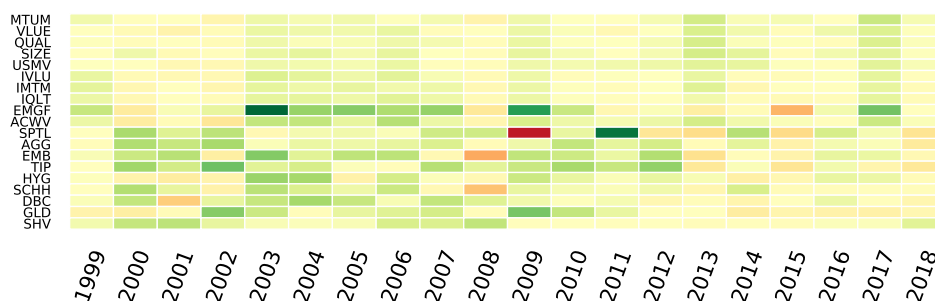
Statistics

Total Return: 215.41%
 CAGR: 6.38%
 Annual Volatility: 4.03%
 Sharpe: 1.29
 Max Drawdown: -6.89%
 Sortino: 1.86

Statistics #2

VaR_{99%}: -0.69%
 CVaR_{99%}: -0.92%
 Beta: 0.06
 Alpha: 5.91%
 R-Squared: 7.67%
 Treynor: 0.90

Performance Attribution



Yearly Returns (%)

