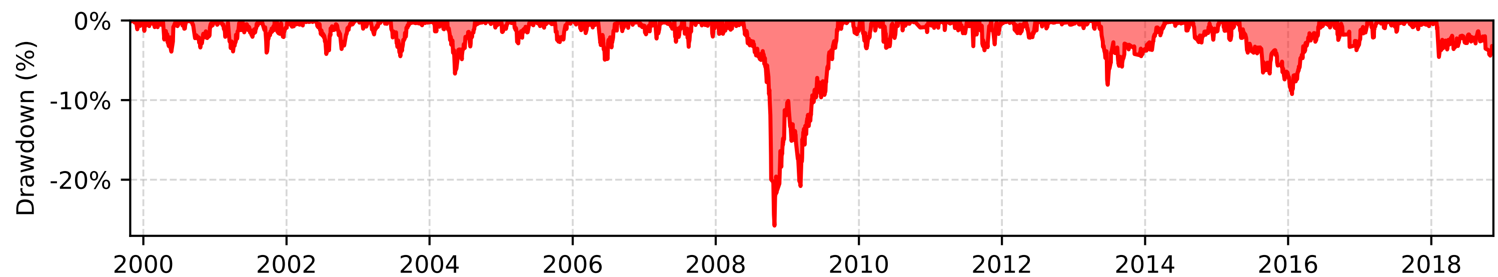
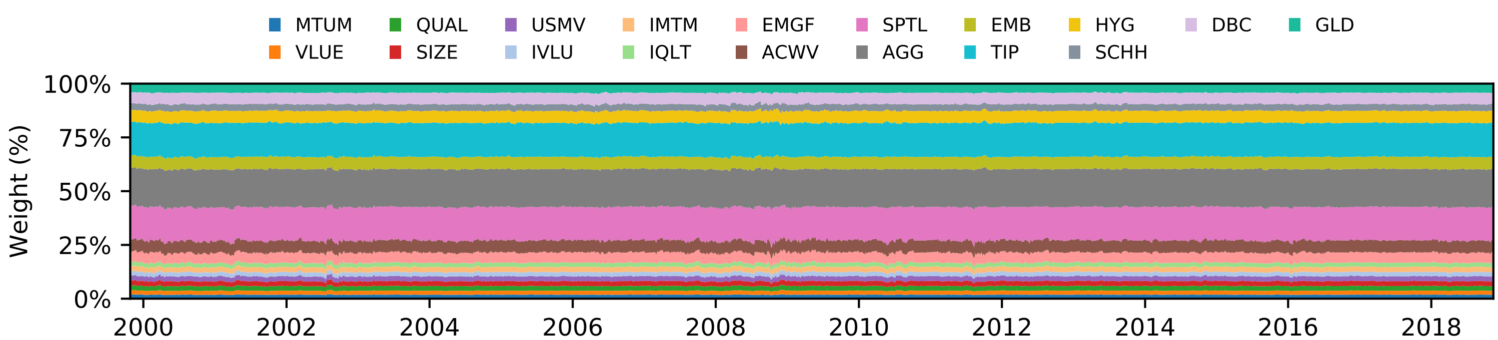
Portfolio Tearsheet: Static Risk Parity





Overview

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

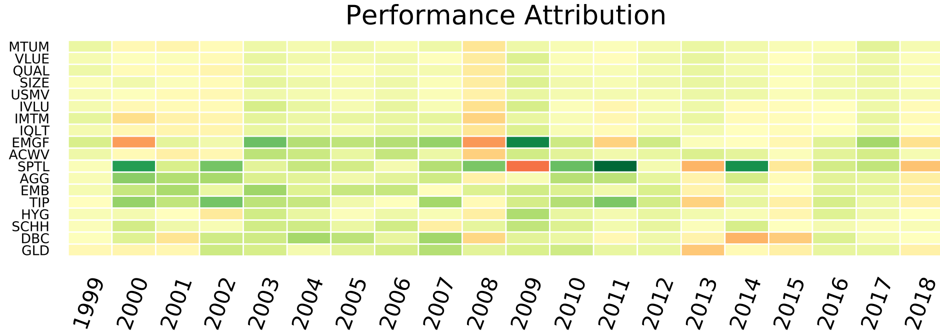
Statistics

Total Return:	270.57%
CAGR:	7.75%
Annual Volatility:	5.72%
Sharpe:	1.13
Max Drawdown:	-25.76%
Sortino:	1.64

Statistics #2

$VaR_{99\%}$:	-0.92%
$CVaR_{99\%}$:	-1.44%
Beta:	0.18
Alpha:	6.08%
R-Squared:	35.62%
Treynor:	0.35

Performance Attribution



Yearly Returns (%)