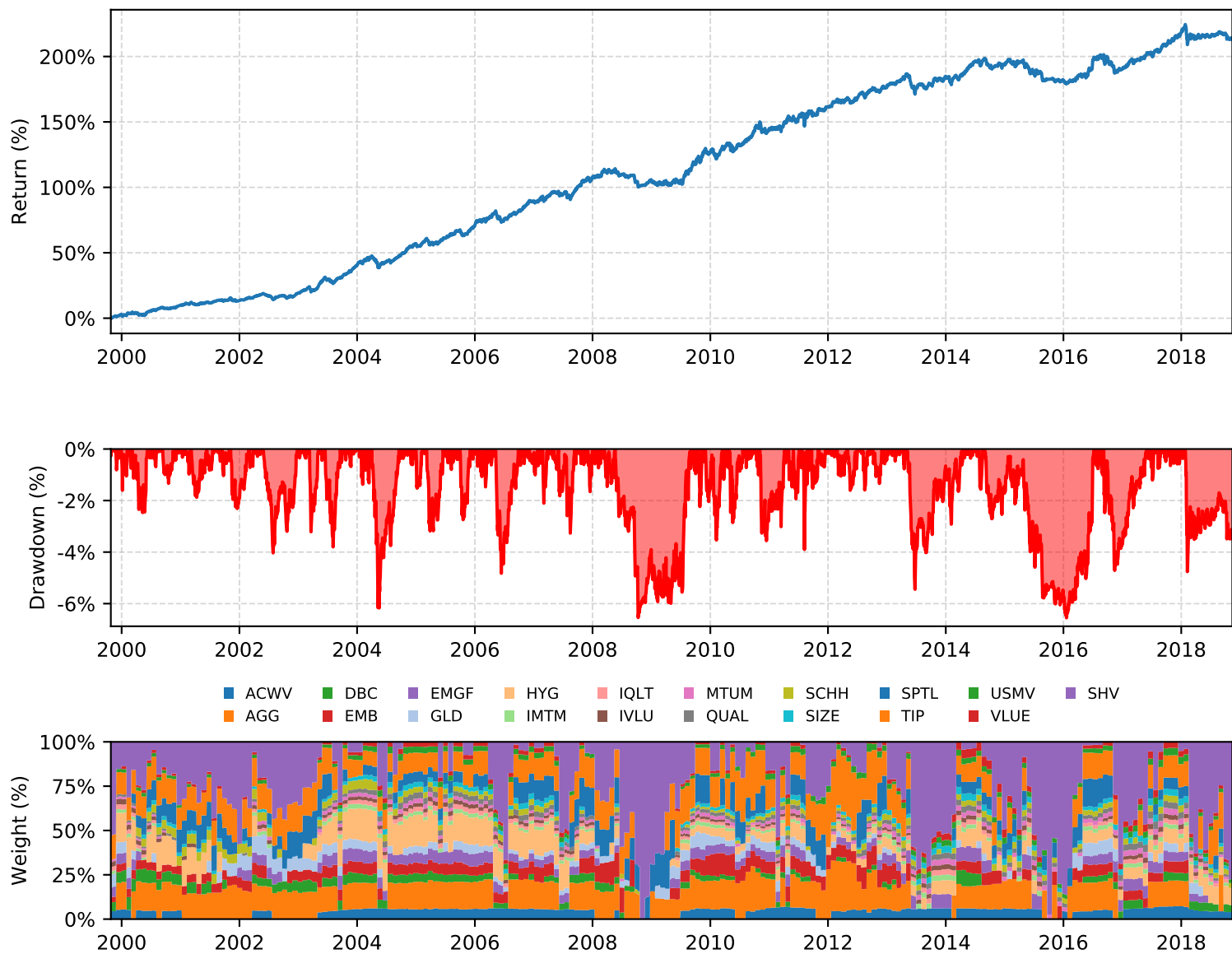


Portfolio Tearsheet: Risk Parity



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:	213.20%
CAGR:	6.34%
Annual Volatility:	4.00%
Sharpe:	1.58
Max Drawdown:	-6.55%
Sortino:	2.29

Statistics #2	
VaR _{99%} :	-0.72%
CVaR _{99%} :	-0.91%
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A
Placeholder:	N/A

