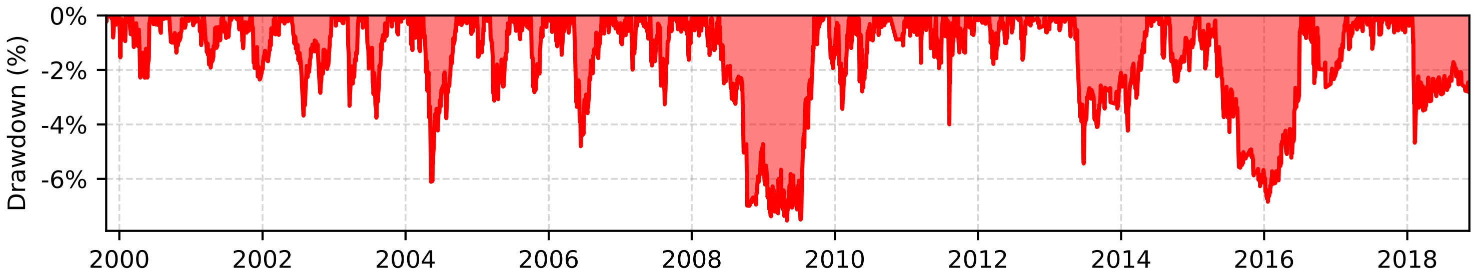
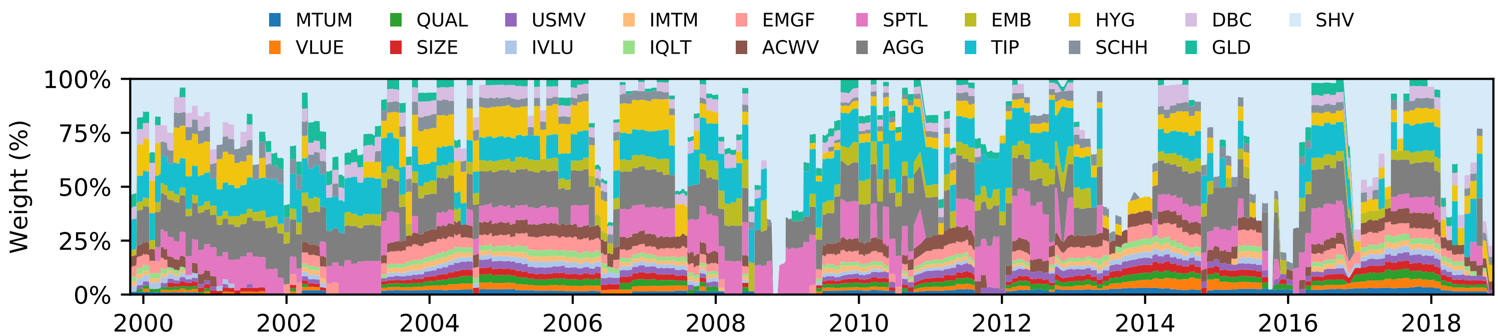
Portfolio Tearsheet: Dynamic Risk Parity





Overview

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

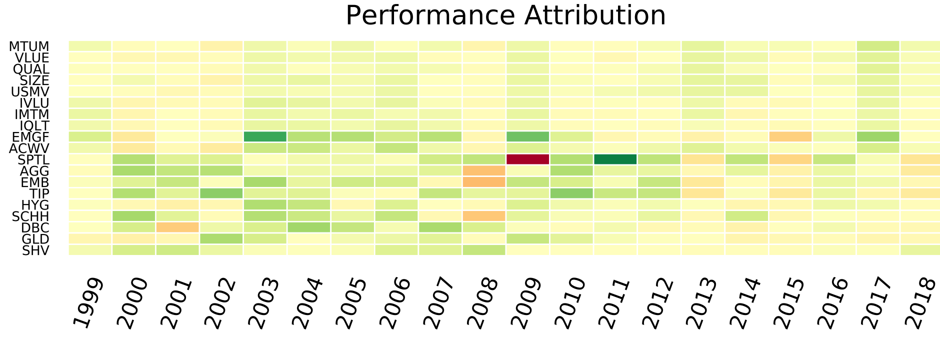
Statistics

Total Return:	196.82%
CAGR:	6.34%
Annual Volatility:	4.00%
Sharpe:	1.28
Max Drawdown:	-7.53%
Sortino:	1.85

Statistics #2

$VaR_{99\%}$:	-0.69%
$CVaR_{99\%}$:	-0.90%
Beta:	0.06
Alpha:	5.81%
R-Squared:	7.48%
Treynor:	0.87

Performance Attribution



Yearly Returns (%)