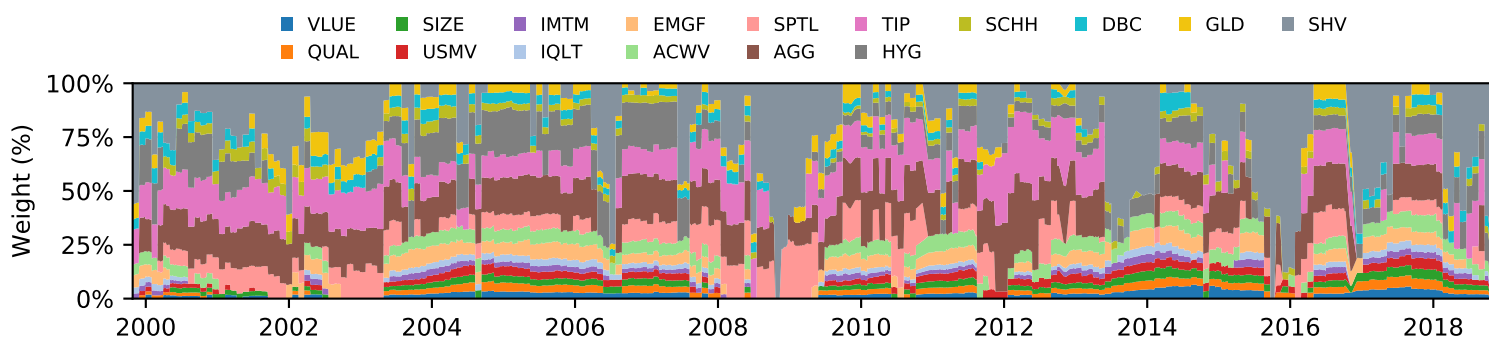
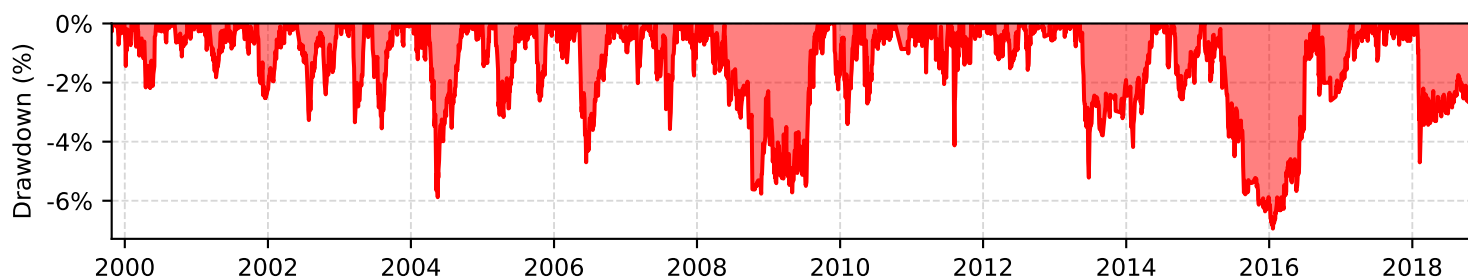
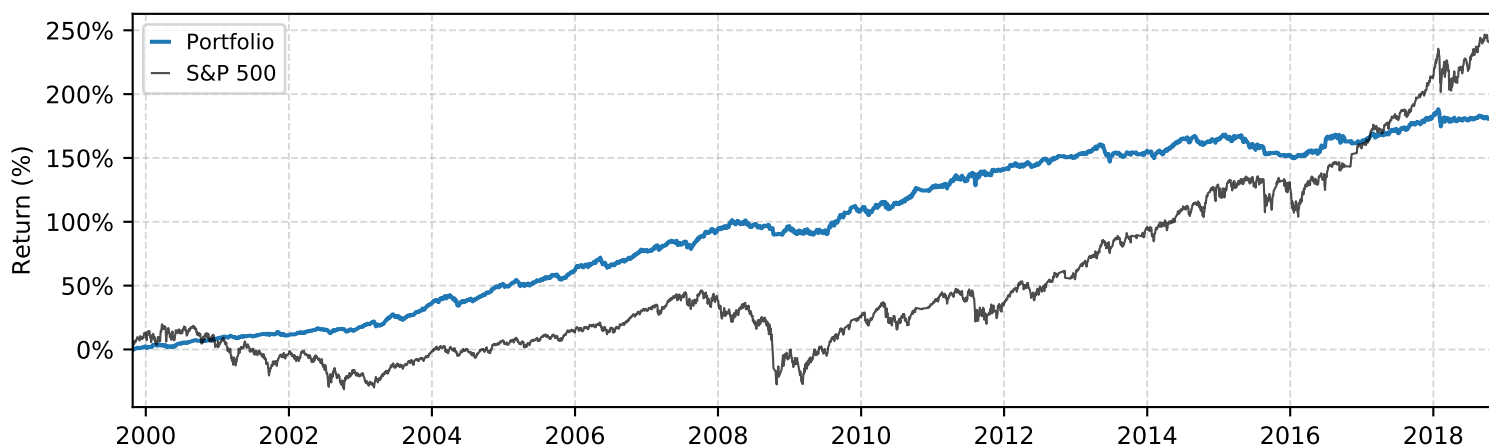


## Portfolio Tearsheet: Asset Universe 3



### Overview

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

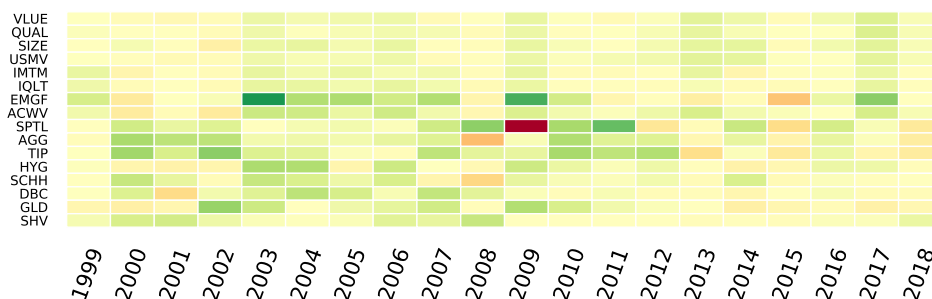
### Statistics

Total Return:	179.91%
CAGR:	5.99%
Annual Volatility:	3.96%
Sharpe:	1.20
Max Drawdown:	-6.94%
Sortino:	1.74

### Statistics #2

VaR <sub>99%</sub> :	-0.68%
CVaR <sub>99%</sub> :	-0.89%
Beta:	0.05
Alpha:	5.52%
R-Squared:	6.20%
Treynor:	0.90

### Performance Attribution



### Yearly Returns (%)

