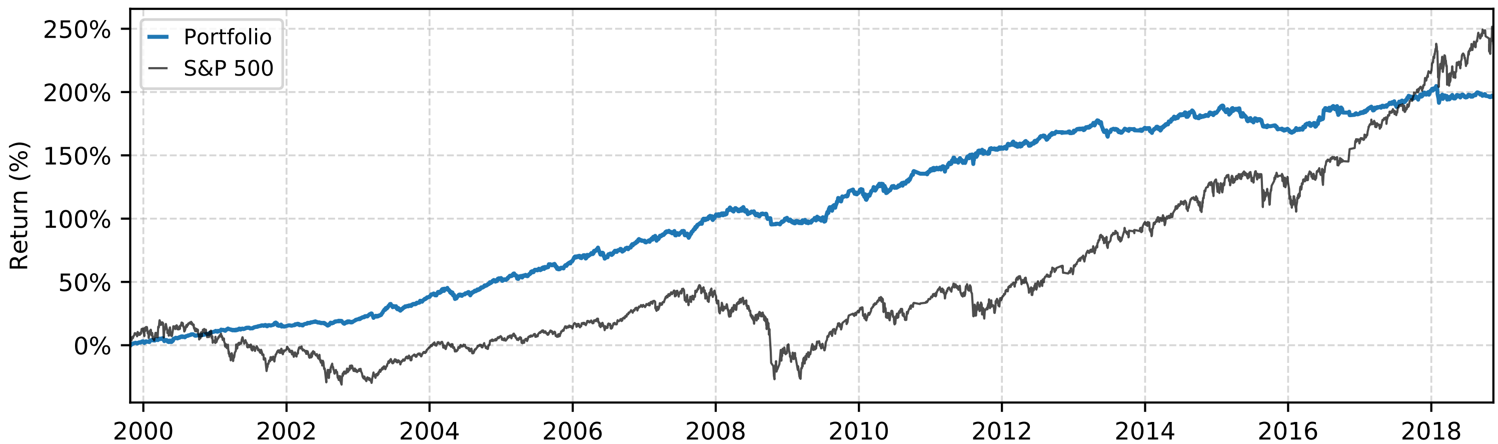
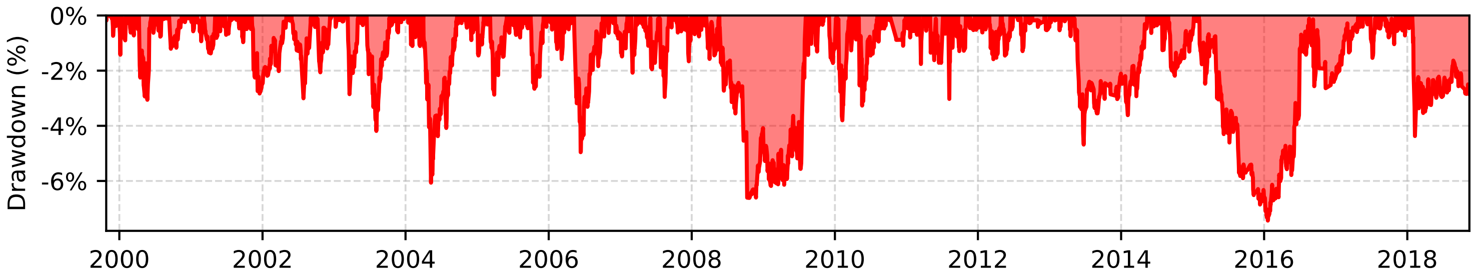
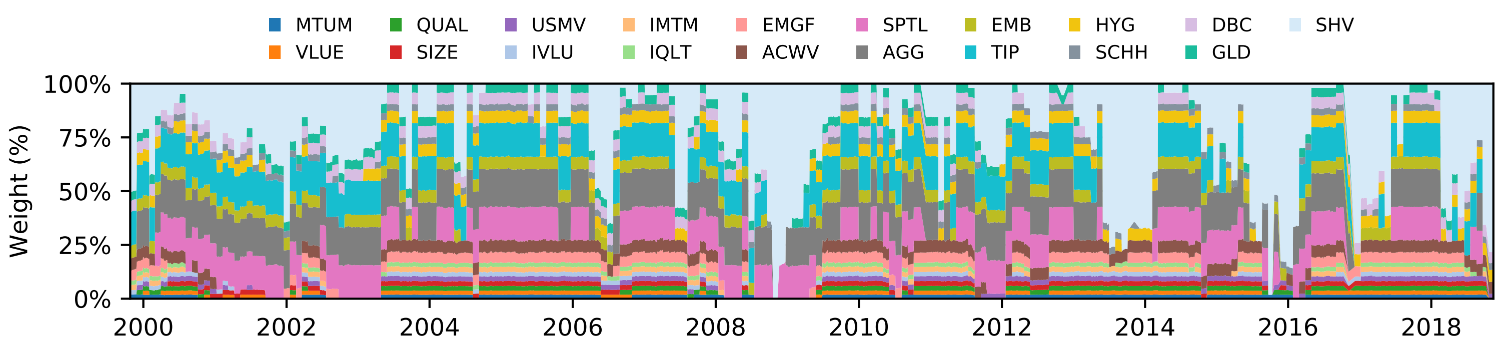
Portfolio Tearsheet: Static Risk Parity







Overview

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

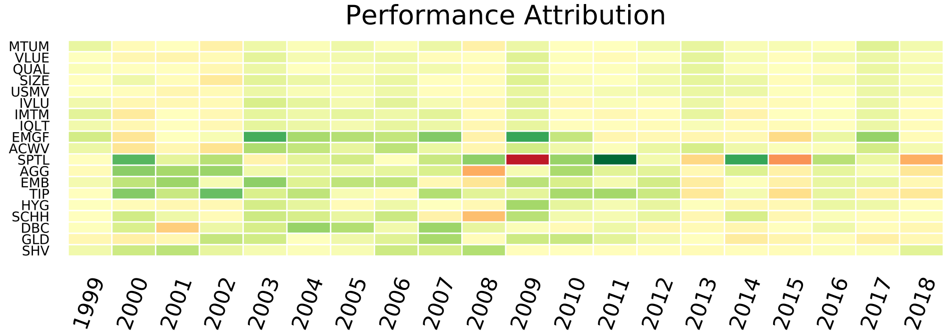
Statistics

Total Return:	196.10%
CAGR:	6.32%
Annual Volatility:	4.00%
Sharpe:	1.27
Max Drawdown:	-7.44%
Sortino:	1.86

Statistics #2

$VaR_{99\%}$:	-0.71%
$CVaR_{99\%}$:	-0.87%
Beta:	0.05
Alpha:	5.83%
R-Squared:	6.39%
Treynor:	0.94

Performance Attribution



Yearly Returns (%)