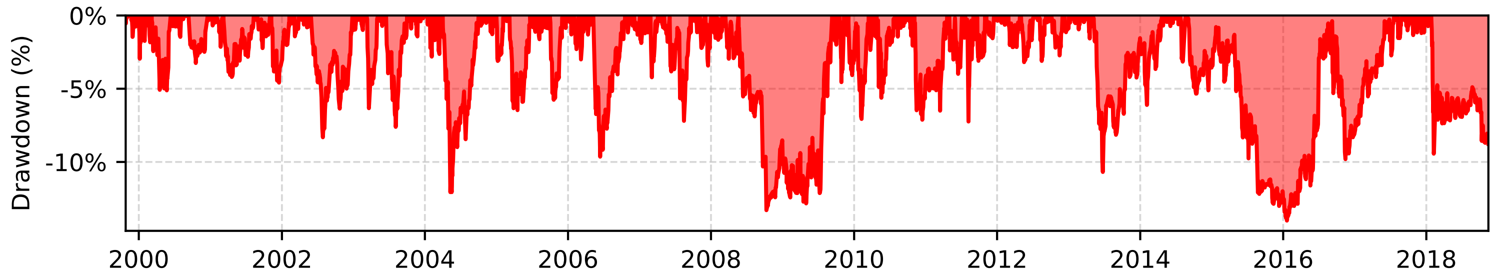
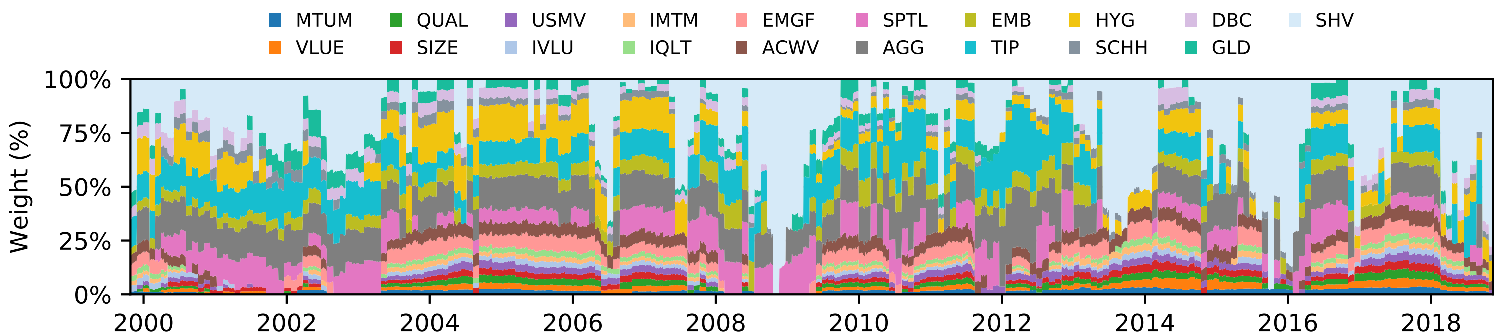
Portfolio Tearsheet: Balanced





Overview

Portfolio Code:	RP 2.0x
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

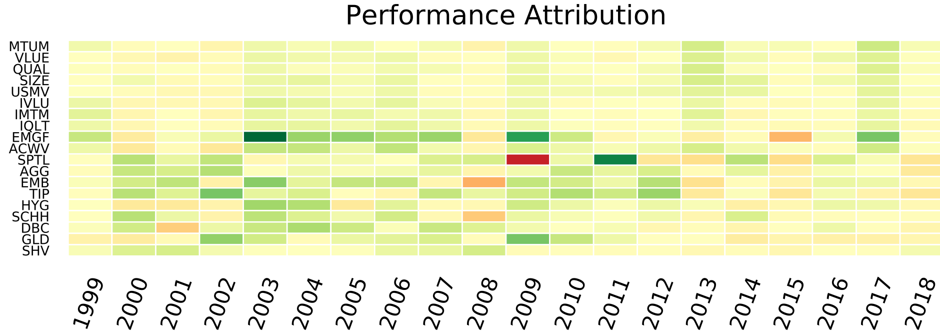
Statistics

Total Return:	609.76%
CAGR:	11.33%
Annual Volatility:	8.03%
Sharpe:	1.26
Max Drawdown:	-14.00%
Sortino:	1.80

Statistics #2

$VaR_{99\%}$:	-1.39%
$CVaR_{99\%}$:	-1.82%
Beta:	0.11
Alpha:	10.38%
R-Squared:	7.27%
Treynor:	0.90

Performance Attribution



Yearly Returns (%)