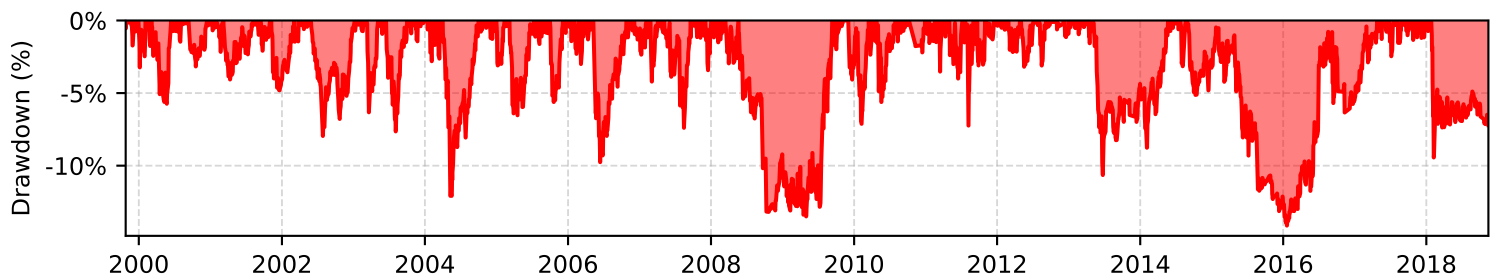
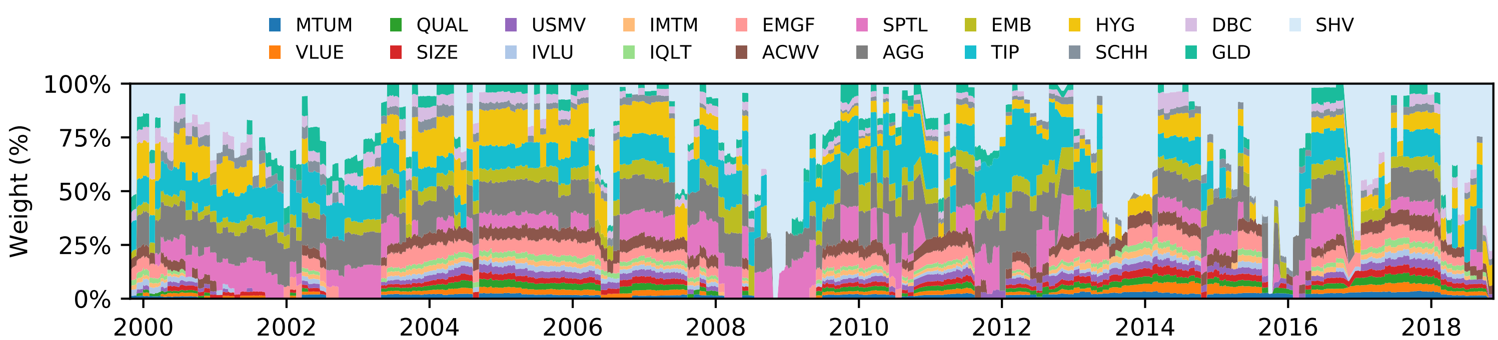
Portfolio Tearsheet: Balanced





Overview

Portfolio Code:	RP 2x
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

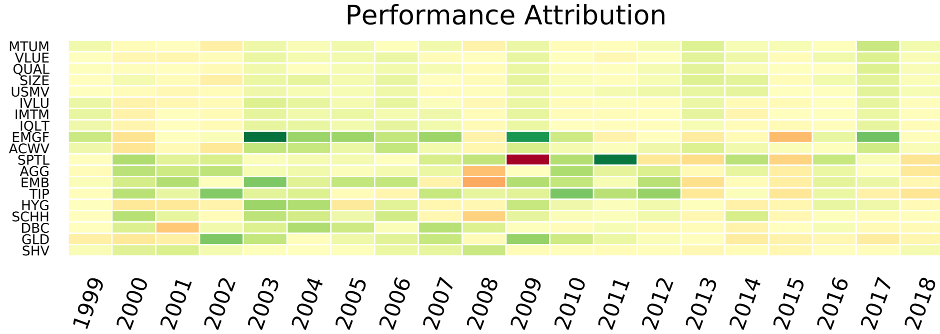
Statistics

Total Return:	552.76%
CAGR:	11.37%
Annual Volatility:	7.93%
Sharpe:	1.27
Max Drawdown:	-14.13%
Sortino:	1.83

Statistics #2

$VaR_{99\%}$:	-1.37%
$CVaR_{99\%}$:	-1.80%
Beta:	0.12
Alpha:	10.26%
R-Squared:	7.61%
Treynor:	0.86

Performance Attribution



Yearly Returns (%)