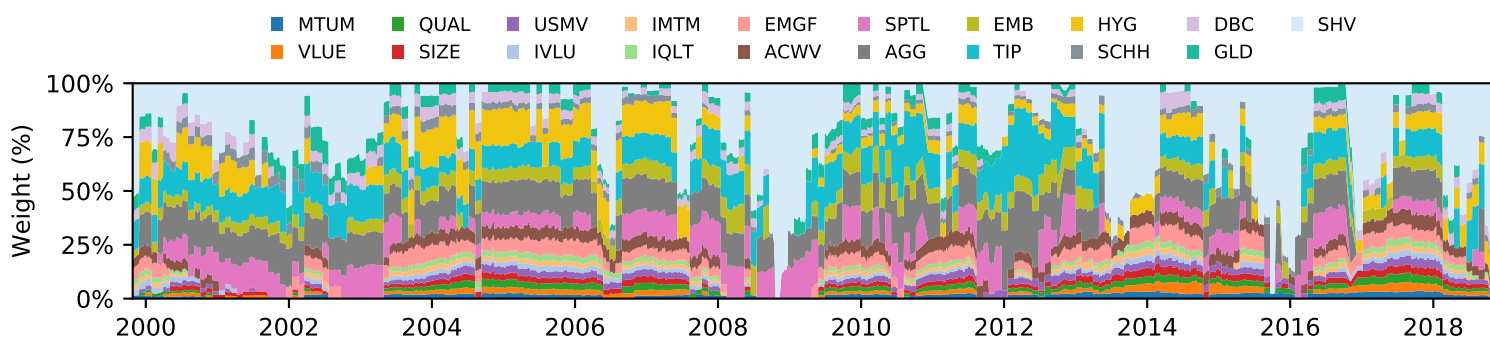
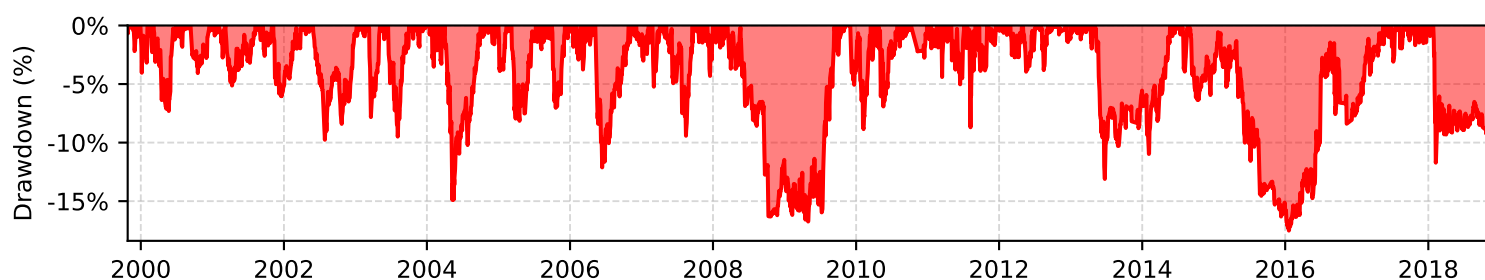


Portfolio Tearsheet: Adventurous



Overview	
Portfolio Code:	RP 2.5
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

Statistics	
Total Return:	851.59%
CAGR:	13.94%
Annual Volatility:	9.89%
Sharpe:	1.28
Max Drawdown:	-17.51%
Sortino:	1.83

Statistics #2	
VaR _{99%} :	-1.74%
CVaR _{99%} :	-2.24%
Beta:	0.14
Alpha:	12.54%
R-Squared:	7.43%
Treynor:	0.87

