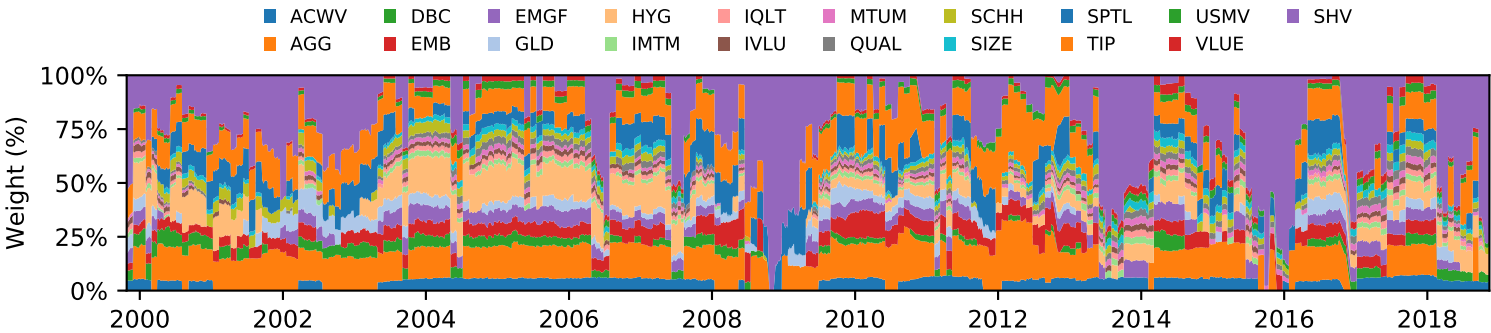
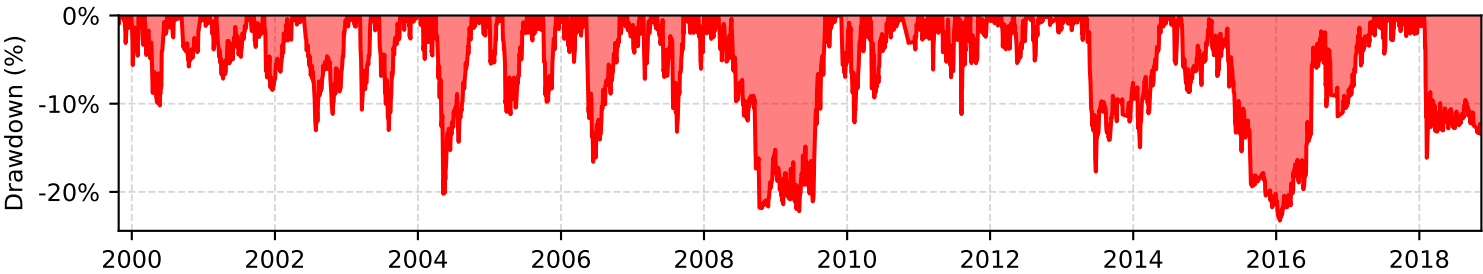


Portfolio Tearsheet: Aggressive



Overview

Portfolio Code: RP 3.5x
Start Date: 1999-10-26
End Date: 2018-11-14
Rebalanced: Monthly
Trend Following: 200 SMA
Weighting: RP 200

Statistics

Total Return: 2137.07%
CAGR: 20.05%
Annual Volatility: 13.80%
Sharpe: 1.35
Max Drawdown: -23.25%
Sortino: 1.94

Statistics #2

VaR_{99%}: -2.42%
CVaR_{99%}: -3.11%
Beta: 0.20
Alpha: 18.05%
R-Squared: 7.06%
Treyner: 0.95

Performance Attribution



Yearly Returns (%)

