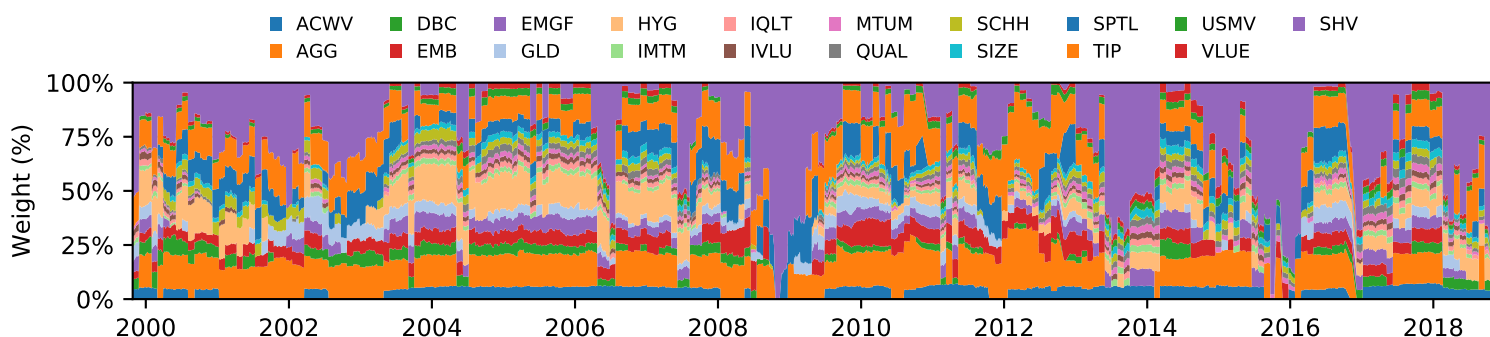
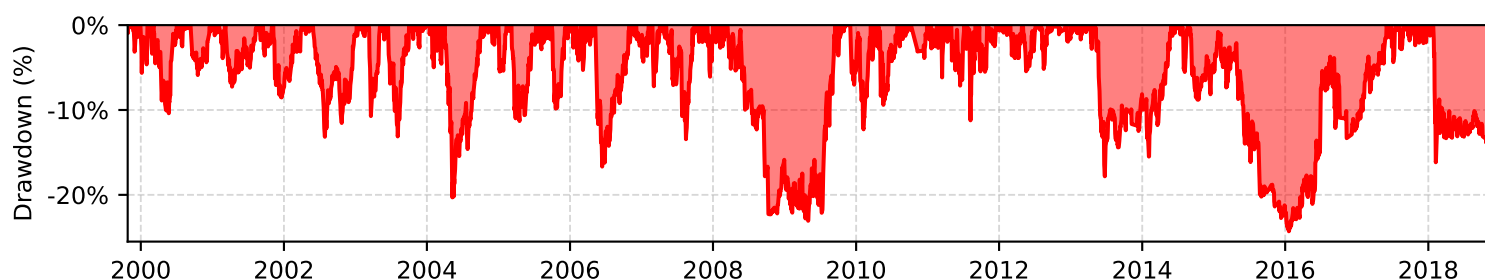
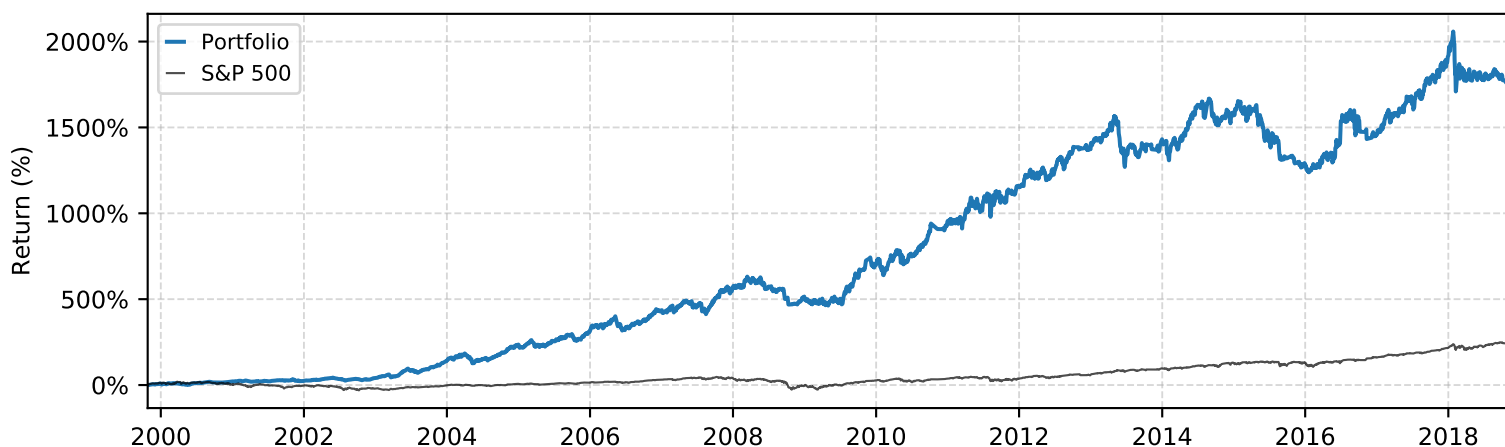


Portfolio Tearsheet: Aggressive



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

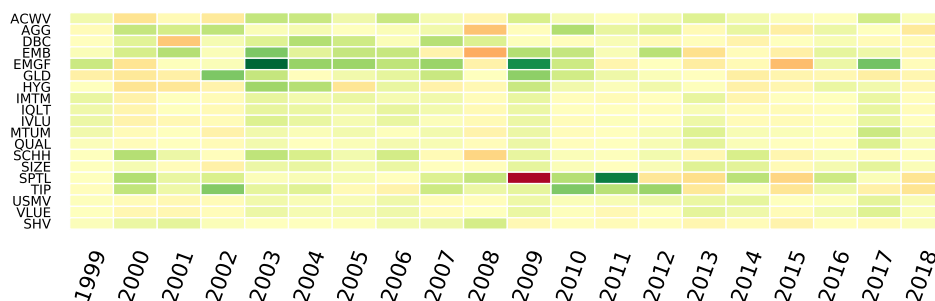
Statistics

Total Return: 1753.71%
 CAGR: 18.80%
 Annual Volatility: 13.80%
 Sharpe: 1.26
 Max Drawdown: -24.29%
 Sortino: 1.81

Statistics #2

VaR_{99%}: -2.42%
 CVaR_{99%}: -3.11%
 Beta: 0.20
 Alpha: 16.82%
 R-Squared: 7.06%
 Treynor: 0.88

Performance Attribution



Yearly Returns (%)

