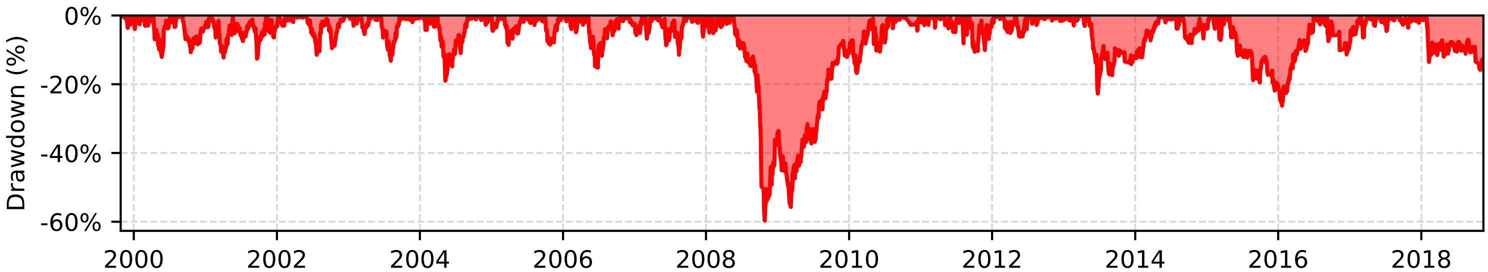
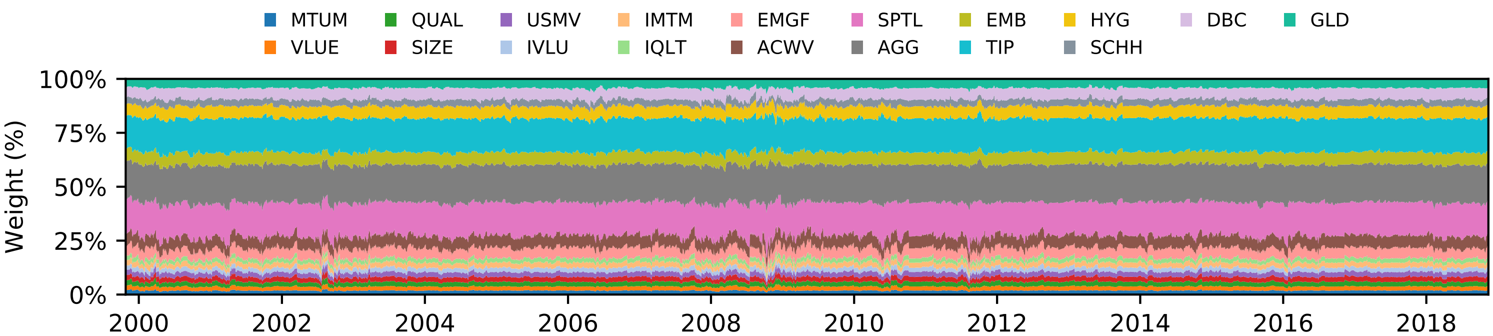
Portfolio Tearsheet: 3x Leverage





Overview

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

Statistics

Total Return:	1950.95%
CAGR:	20.07%
Annual Volatility:	17.03%
Sharpe:	1.10
Max Drawdown:	-59.67%
Sortino:	1.56

Statistics #2

$VaR_{99\%}$:	-2.71%
$CVaR_{99\%}$:	-4.29%
Beta:	0.53
Alpha:	14.75%
R-Squared:	33.84%
Treynor:	0.35

Performance Attribution

Yearly Returns (%)