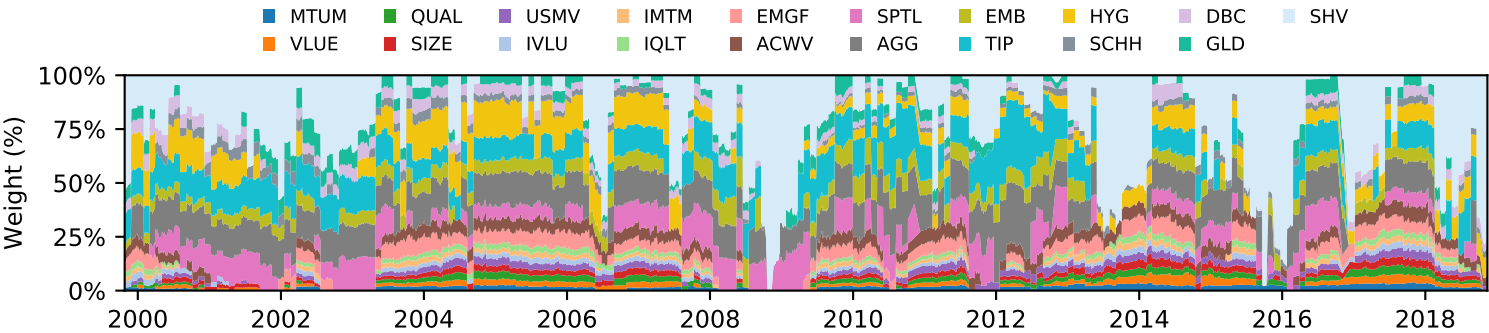
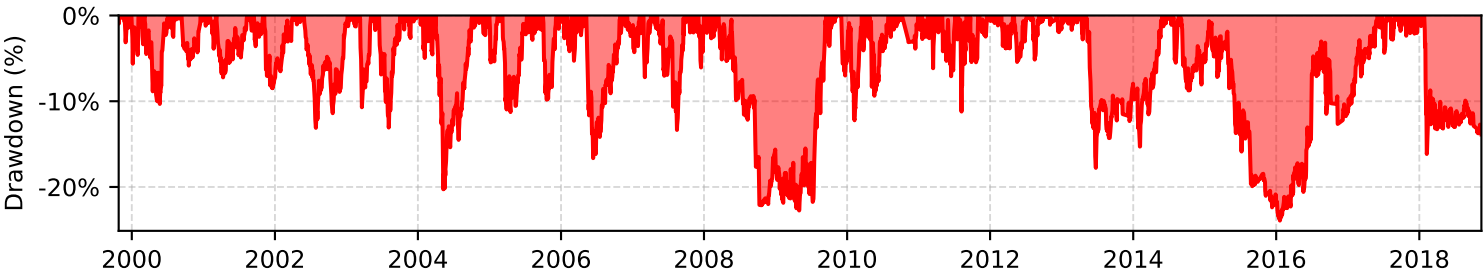
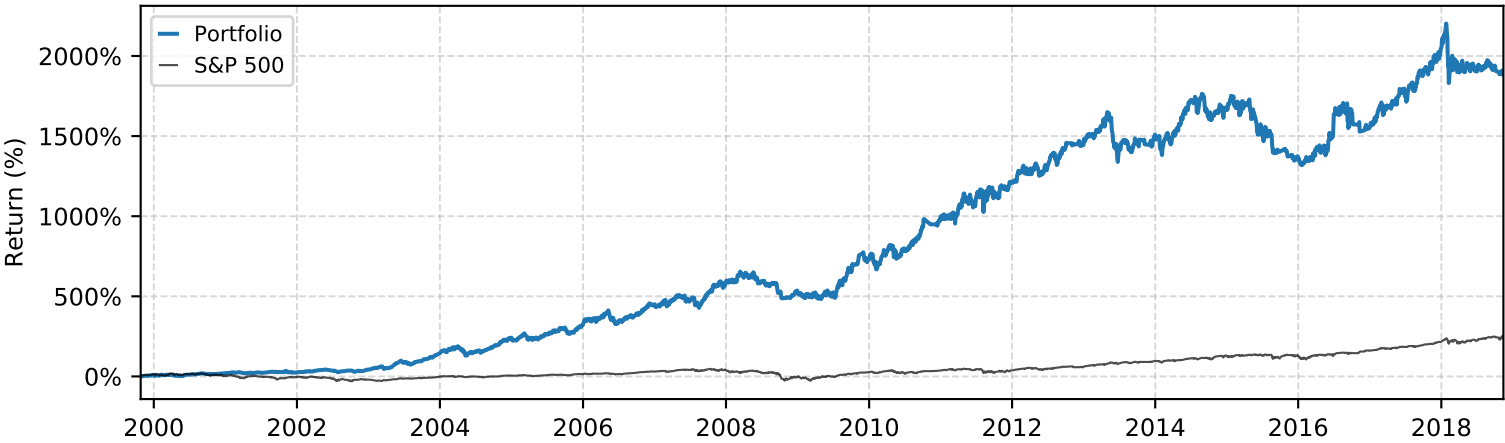


Portfolio Tearsheet: Aggressive



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:	1883.39%
CAGR:	19.25%
Annual Volatility:	13.80%
Sharpe:	1.29
Max Drawdown:	-23.92%
Sortino:	1.85

Statistics #2	
VaR _{99%} :	-2.42%
CVaR _{99%} :	-3.11%
Beta:	0.20
Alpha:	17.26%
R-Squared:	7.06%
Treynor:	0.91

