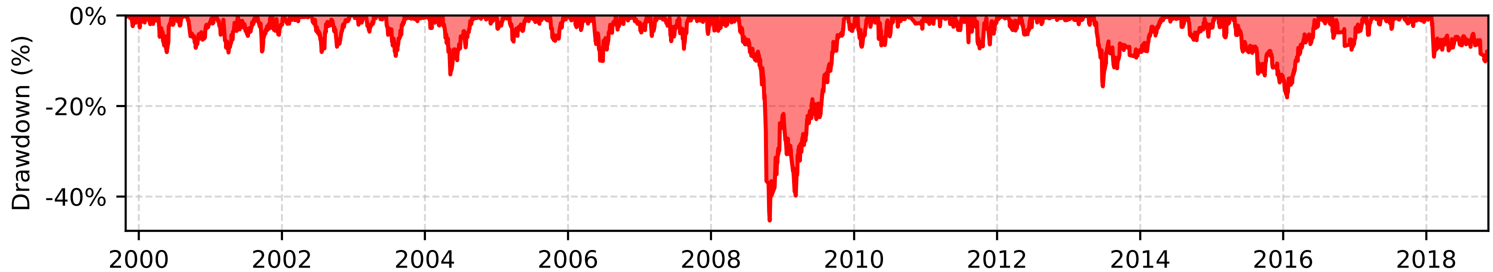
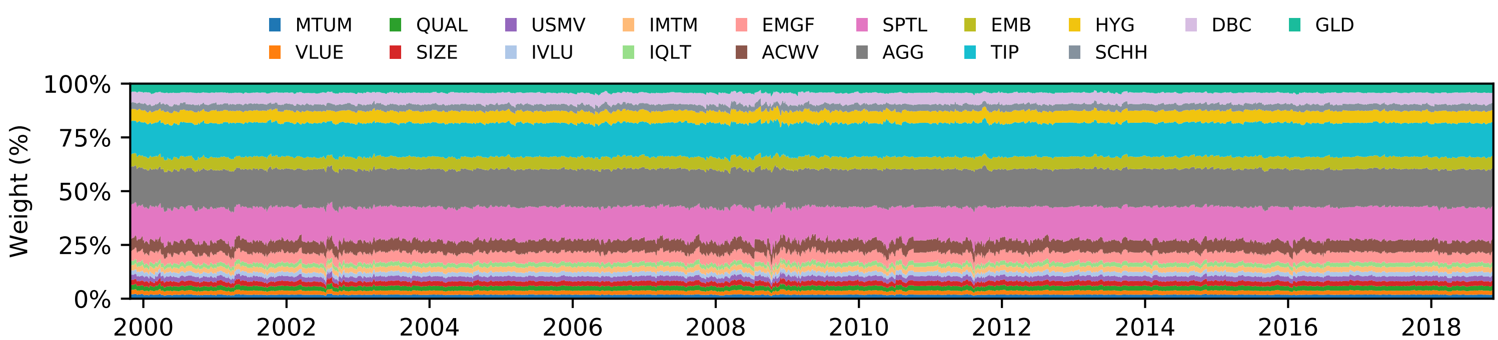
Portfolio Tearsheet: 2x Leverage





Overview

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

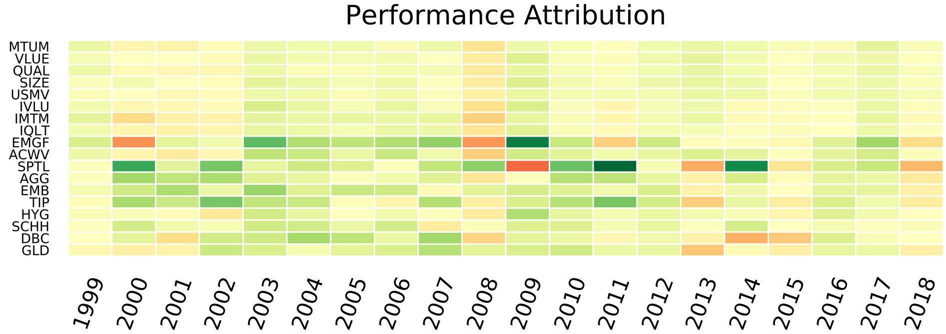
Statistics

Total Return:	817.76%
CAGR:	13.89%
Annual Volatility:	11.40%
Sharpe:	1.10
Max Drawdown:	-45.30%
Sortino:	1.58

Statistics #2

$VaR_{99\%}$:	-1.83%
$CVaR_{99\%}$:	-2.88%
Beta:	0.36
Alpha:	10.44%
R-Squared:	34.83%
Treynor:	0.35

Performance Attribution



Yearly Returns (%)