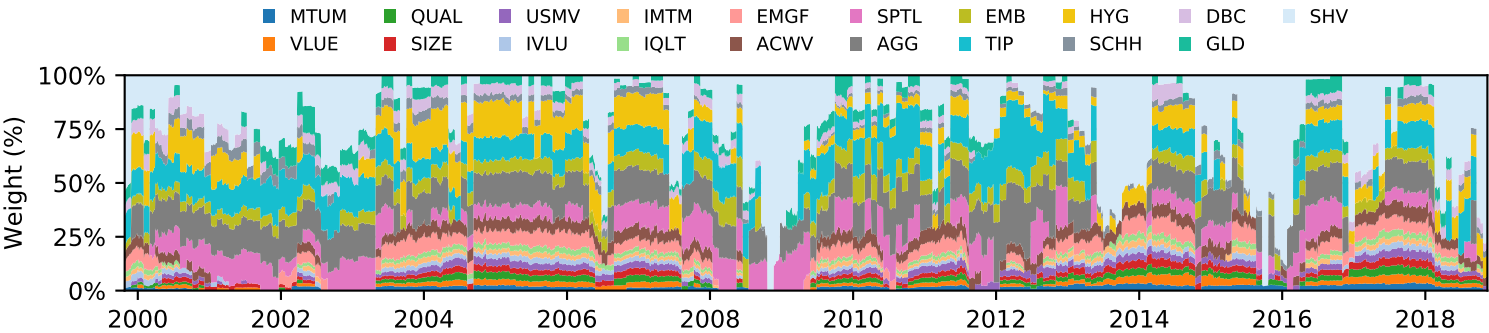
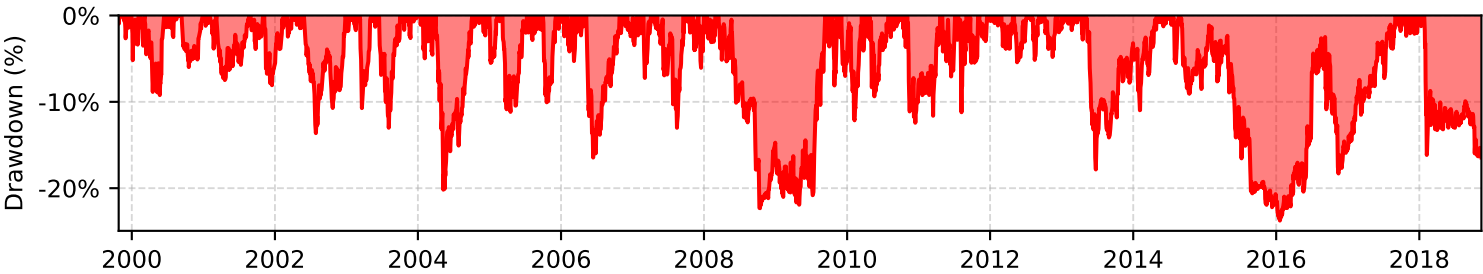


Portfolio Tearsheet: Aggressive



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:	2163.83%
CAGR:	19.19%
Annual Volatility:	14.00%
Sharpe:	1.28
Max Drawdown:	-23.75%
Sortino:	1.83

Statistics #2	
VaR _{99%} :	-2.46%
CVaR _{99%} :	-3.14%
Beta:	0.19
Alpha:	17.49%
R-Squared:	6.68%
Treynor:	0.95

