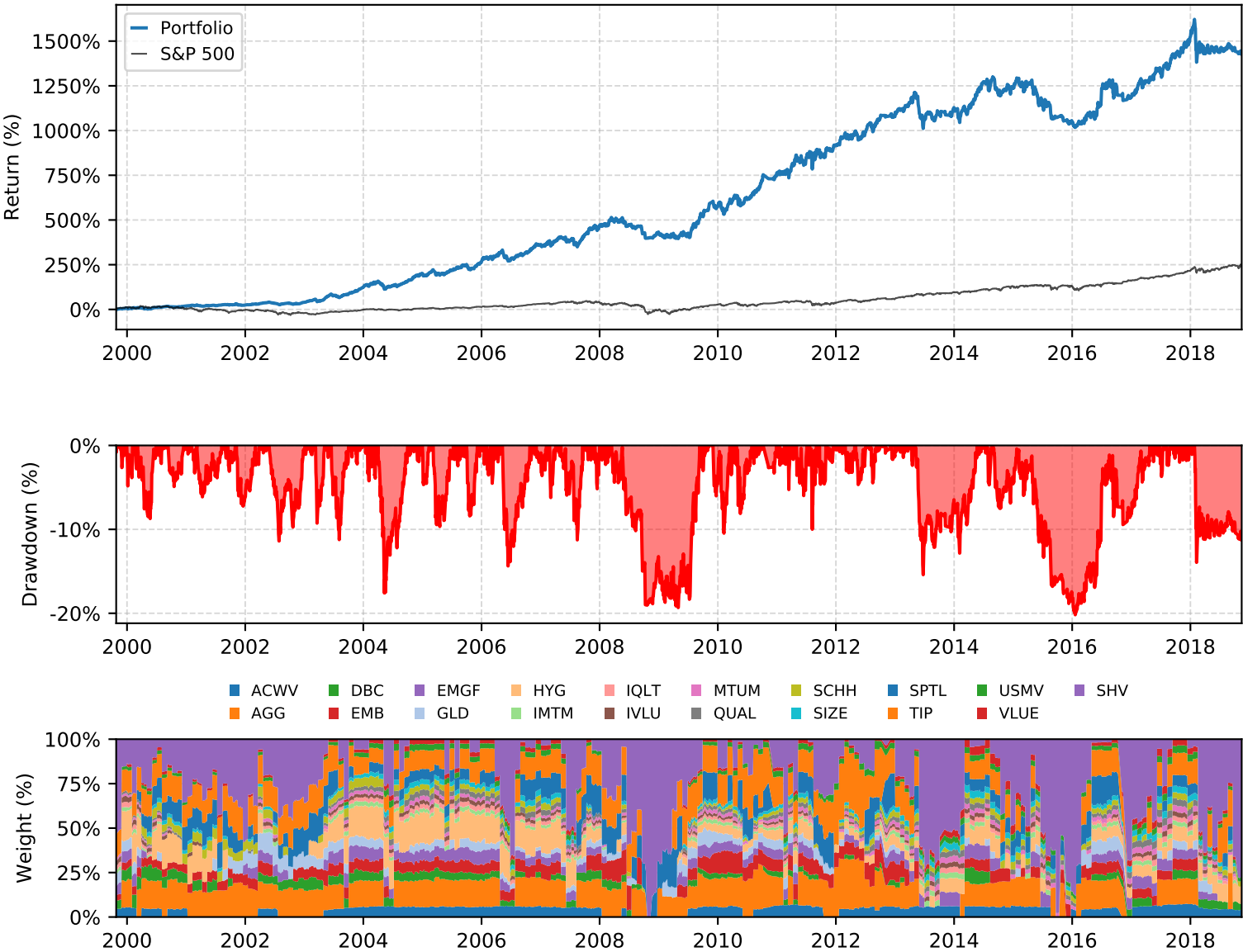


Portfolio Tearsheet: Aggressive



Overview	
Portfolio Code:	RP 3.0x
Start Date:	1999-10-26
End Date:	2018-11-14
Rebalanced:	Monthly
Trend Following:	200 SMA
Weighting:	RP 200

Statistics	
Total Return:	1428.00%
CAGR:	17.23%
Annual Volatility:	11.85%
Sharpe:	1.34
Max Drawdown:	-20.18%
Sortino:	1.92

Statistics #2	
VaR _{99%} :	-2.07%
CVaR _{99%} :	-2.68%
Beta:	0.17
Alpha:	15.54%
R-Squared:	7.24%
Treynor:	0.93

