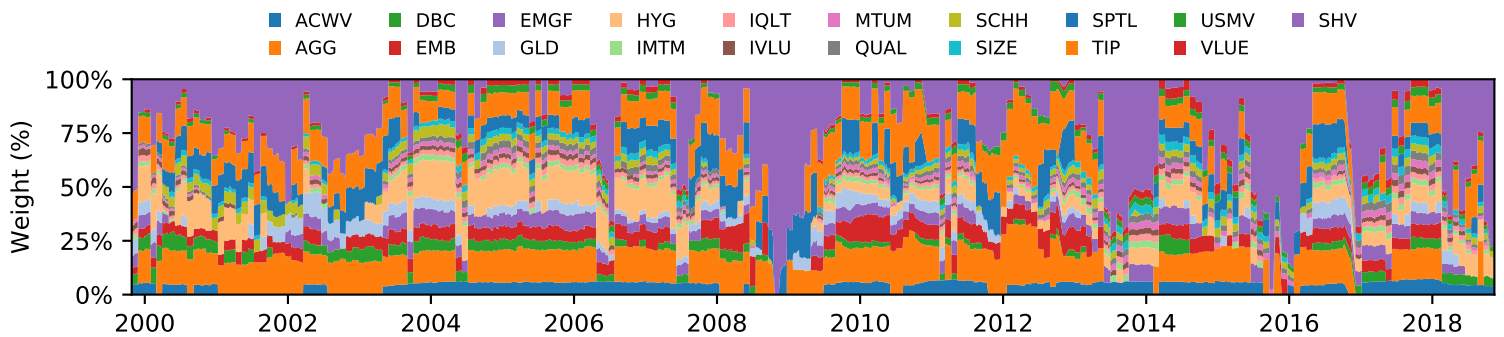
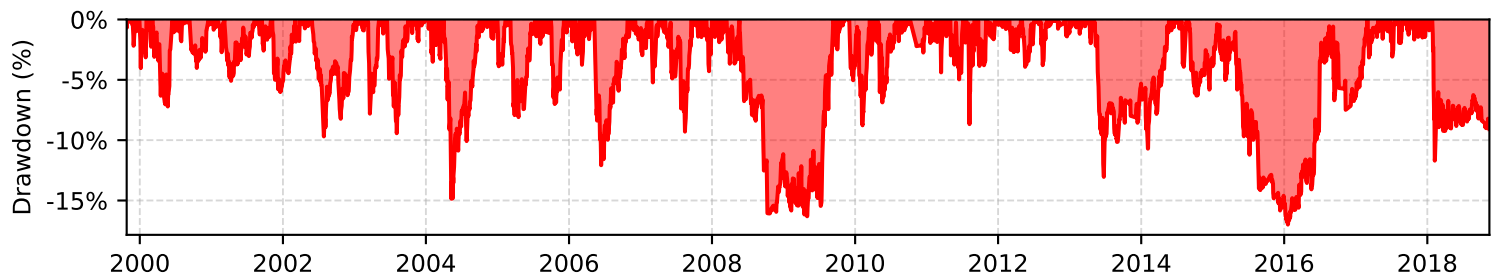
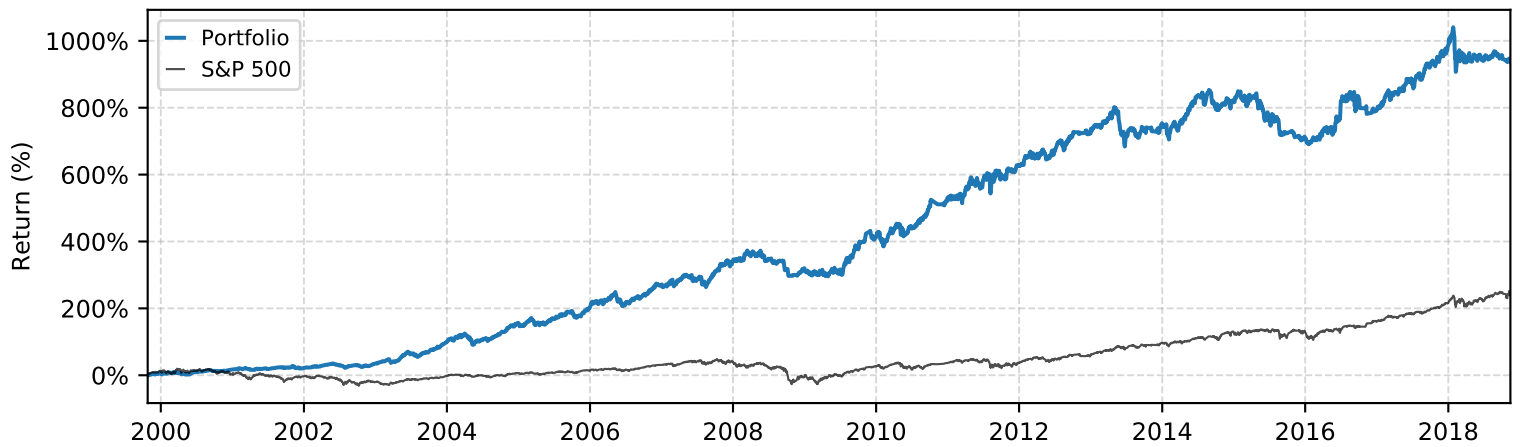


Portfolio Tearsheet: Adventurous



Overview

Portfolio Code: RP 2.5x
 Start Date: 1999-10-26
 End Date: 2018-11-14
 Rebalanced: Monthly
 Trend Following: 200 SMA
 Weighting: RP 200

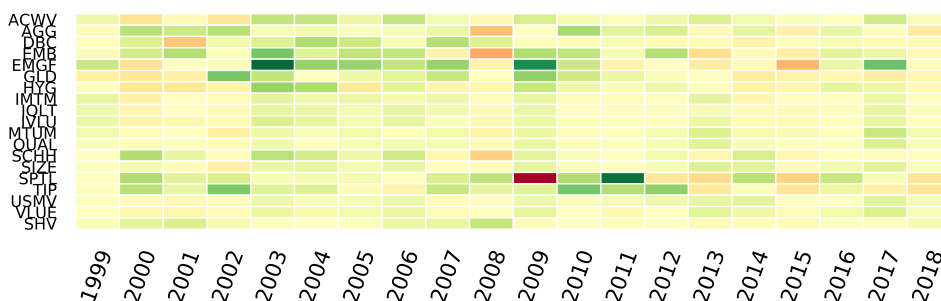
Statistics

Total Return: 937.03%
 CAGR: 14.48%
 Annual Volatility: 9.89%
 Sharpe: 1.33
 Max Drawdown: -17.00%
 Sortino: 1.91

Statistics #2

VaR_{99%}: -1.73%
 CVaR_{99%}: -2.24%
 Beta: 0.14
 Alpha: 13.08%
 R-Squared: 7.43%
 Treynor: 0.91

Performance Attribution



Yearly Returns (%)

