

Lead Portfolio

BenchMark

Initial Amount

Lookback Period

Tactical High Yield*

Bloomberg US Aggregate Bond (TR)

\$100,000

12.3 Years

Tactical High Yield*

 17
RISK SCORE

 -8.59%
MAX DRAWDOWN

 3.01%
RETURN (CAGR)

 43.81%
TOTAL RETURN

Bloomberg US Aggregate Bond (TR)

 20
RISK SCORE

 -17.2%
MAX DRAWDOWN

 2.14%
RETURN (CAGR)

 29.58%
TOTAL RETURN

Performance (Total Returns)

■ Tactical High Yield* ■ Bloomberg US Agg...



Max Drawdown

■ Tactical High Yield* ■ Bloomberg US Agg...



Performance and Risk Metrics

Tactical High Yield*

Bloomberg US Aggregate Bond (TR)

Total Return

43.81%

29.58%

Avg Return (CAGR)

3.01%

2.14%

Max Drawdown

-8.59%

-17.2%

Calmar Ratio

0.35

0.12

Historical VaR

1.84%

2.53%

Std. Deviation

4.82%

4.64%

Downside Deviation

2.8%

3.05%

Mean Return (Monthly)

0.26%

0.19%

Mean Return (Annualized)

3.13%

2.25%

Sharpe Ratio

-0.33%

-0.53%

Beta

0.18

0.11

Correlation

0.55

0.35

R-Squared

29.93%

11.91%

*Cycle-Based Upside

22.99%

15.52%

*Cycle-Based Downside

29.43%

0.34%

Annual Dividend Yield

0.00%

0.00%

Expense Ratio

0%

0%

Cycle-based upside/downside uses S&P 500 data and always includes all available data points

*** Disclosures:**

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