

Lead Portfolio

BenchMark

Initial Amount

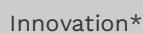
Lookback Period

Innovation*

Morningstar All-Cap Core AW

\$100,000

4.9 Years




57
RISK SCORE



-19.32%
MAX DRAWDOWN



7.57%
RETURN (CAGR)



41.44%
TOTAL RETURN




70
RISK SCORE



-21.86%
MAX DRAWDOWN

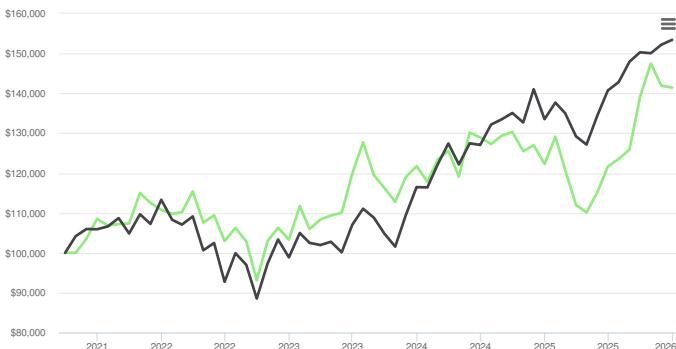


9.43%
RETURN (CAGR)

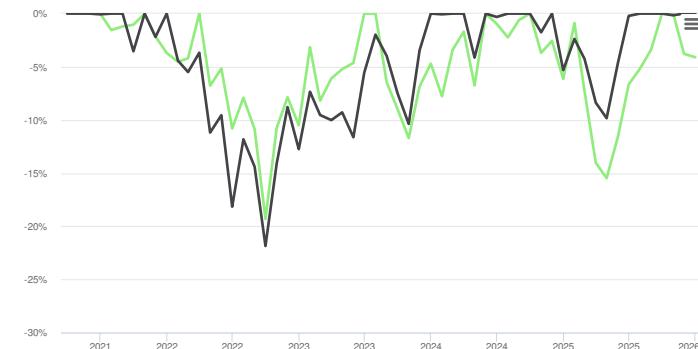


53.42%
TOTAL RETURN

Performance (Total Returns)

Max Drawdown

Performance and Risk Metrics

Innovation*

Morningstar All-Cap Core AW

Total Return

41.44%

53.42%

Avg Return (CAGR)

7.57%

9.43%

Max Drawdown

-19.32%

-21.86%

Calmar Ratio

0.39

0.43

Historical VaR

7.24%

8.72%

Std. Deviation

16.32%

14.9%

Downside Deviation

10.05%

9.41%

Mean Return (Monthly)

0.72%

0.85%

Mean Return (Annualized)

8.99%

10.64%

Sharpe Ratio

0.24%

0.37%

Beta

0.84

0.92

Correlation

0.78

0.94

R-Squared

61.23%

88.23%

*Cycle-Based Upside

54.15%

90.29%

*Cycle-Based Downside

67.63%

121.87%

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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