

Lead Portfolio

BenchMark

Initial Amount

Lookback Period

Innovation*

Morningstar All-Cap Core AW

\$100,000

3.9 Years

Innovation*



63

RISK SCORE



-19.32%

MAX DRAWDOWN



5.51%

RETURN (CAGR)



22.29%

TOTAL RETURN

Morningstar All-Cap Core AW



76

RISK SCORE



-21.86%

MAX DRAWDOWN



8.01%

RETURN (CAGR)

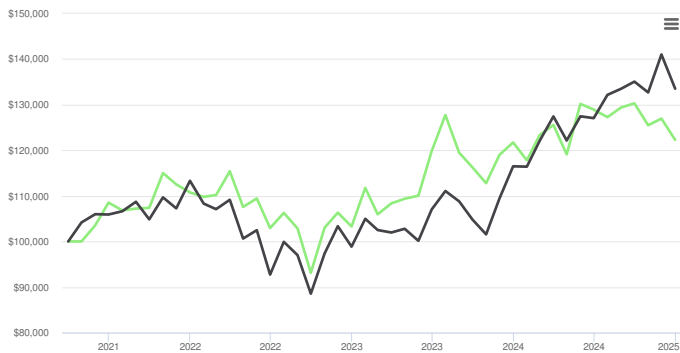


33.52%

TOTAL RETURN

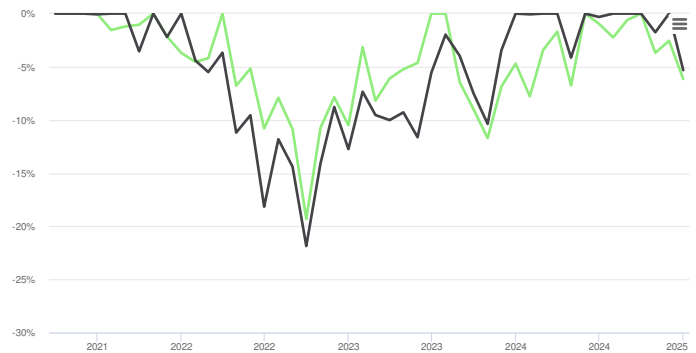
Performance (Total Returns)

Innovation* Morningstar All...



Max Drawdown

Innovation* Morningstar All...



Performance and Risk Metrics

	Innovation*	Morningstar All-Cap Core AW
Total Return	22.29%	33.52%
Avg Return (CAGR)	5.51%	8.01%
Max Drawdown	-19.32%	-21.86%
Calmar Ratio	0.29	0.37
Historical VaR	6.78%	8.72%
Std. Deviation	15.76%	16%
Downside Deviation	9.9%	10.32%
Mean Return (Monthly)	0.55%	0.75%
Mean Return (Annualized)	6.81%	9.4%
Sharpe Ratio	0.17%	0.32%
Beta	0.77	0.92
Correlation	0.79	0.94
R-Squared	63.06%	88.76%
*Cycle-Based Upside	49.65%	89.48%
*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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Risk Score is independently calculated by OnPointe Risk Analyzer. Optimus Advisory Group is not affiliated with OnPointe Risk Analyzer.