

Lead Portfolio

BenchMark

Initial Amount

Lookback Period

Innovation*

S&P 500 (TR) Index

\$100,000

3.10 Years

Innovation*



60

RISK SCORE



-19.32%

MAX DRAWDOWN

%

6.90%

RETURN (CAGR)

%

29.14%

TOTAL RETURN

S&P 500 (TR) Index



64

RISK SCORE



-23.86%

MAX DRAWDOWN

%

13.54%

RETURN (CAGR)

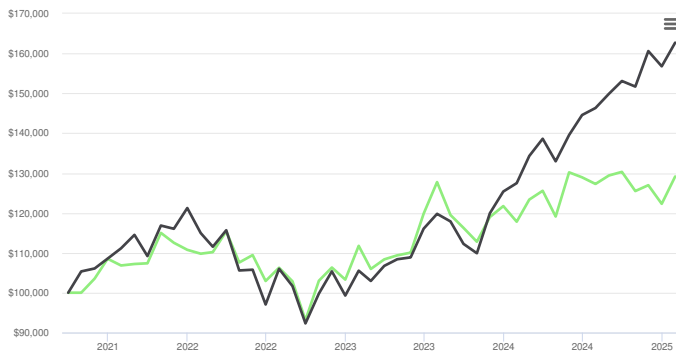
%

62.70%

TOTAL RETURN

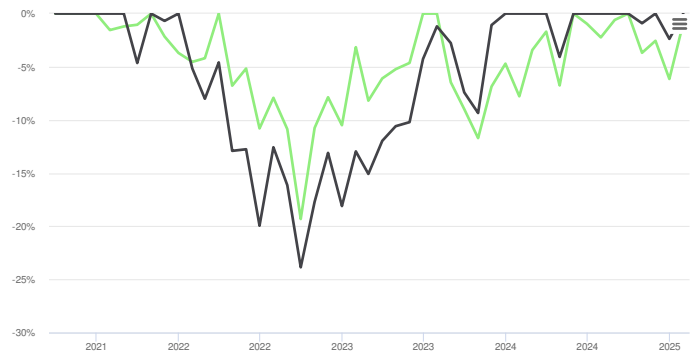
Performance (Total Returns)

Innovation* S&P 500 (TR) In...



Max Drawdown

Innovation* S&P 500 (TR) Ind...



Performance and Risk Metrics

	Innovation*	S&P 500 (TR) Index
Total Return	29.14%	62.70%
Avg Return (CAGR)	6.90%	13.54%
Max Drawdown	-19.32%	-23.86%
Calmar Ratio	0.36	0.57
Historical VaR	6.78%	8.72%
Std. Deviation	15.8%	16.14%
Downside Deviation	9.79%	10.38%
Mean Return (Monthly)	0.66%	1.17%
Mean Return (Annualized)	8.22%	15.02%
Sharpe Ratio	0.24%	0.62%
Beta	0.77	1
Correlation	0.79	1
R-Squared	62.54%	99.86%
*Cycle-Based Upside	53.41%	101.23%
*Cycle-Based Downside	67.63%	-41%
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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The Optimus performance results do not reflect the impact of taxes.

Risk Score is independently calculated by OnPointe Risk Analyzer. Optimus Advisory Group is not affiliated with OnPointe Risk Analyzer.