

Lead Portfolio

BenchMark

Initial Amount

Lookback Period

Innovation*

S&P 500 (TR) Index

\$100,000

3.11 Years

Innovation*



56

RISK SCORE



-19.32%

MAX DRAWDOWN

%

4.94%

RETURN (CAGR)

%

20.77%

TOTAL RETURN

S&P 500 (TR) Index



65

RISK SCORE



-23.86%

MAX DRAWDOWN

%

12.85%

RETURN (CAGR)

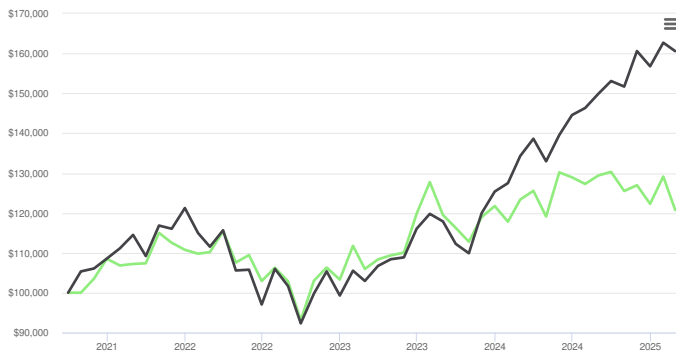
%

60.59%

TOTAL RETURN

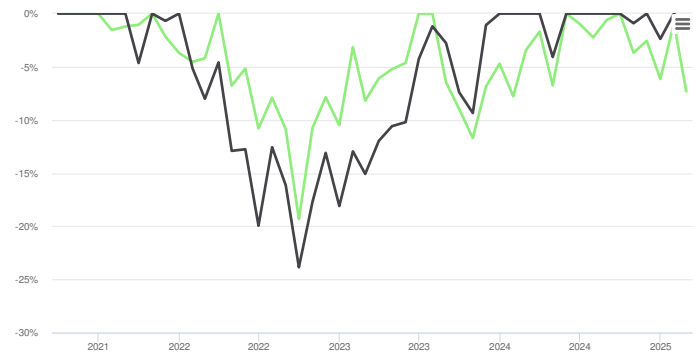
Performance (Total Returns)

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	20.77%	60.59%
Avg Return (CAGR)	4.94%	12.85%
Max Drawdown	-19.32%	-23.86%
Calmar Ratio	0.26	0.54
Historical VaR	6.78%	8.72%
Std. Deviation	16.04%	16.04%
Downside Deviation	10.24%	10.29%
Mean Return (Monthly)	0.51%	1.12%
Mean Return (Annualized)	6.28%	14.3%
Sharpe Ratio	0.13%	0.58%
Beta	0.79	1
Correlation	0.79	1
R-Squared	61.7%	99.86%
*Cycle-Based Upside	47.94%	101.17%
*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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Risk Score is independently calculated by OnPointe Risk Analyzer. Optimus Advisory Group is not affiliated with OnPointe Risk Analyzer.