

Lead Portfolio

BenchMark

Initial Amount

Lookback Period

Innovation*

Morningstar All-Cap Core AW

\$100,000

4.3 Years

Innovation*



58

RISK SCORE



-19.32%

MAX DRAWDOWN



4.71%

RETURN (CAGR)



21.63%

TOTAL RETURN

Morningstar All-Cap
Core AW


71

RISK SCORE



-21.86%

MAX DRAWDOWN



8.37%

RETURN (CAGR)

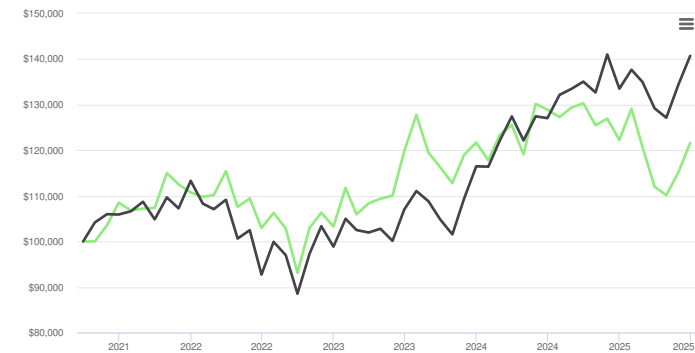


40.71%

TOTAL RETURN

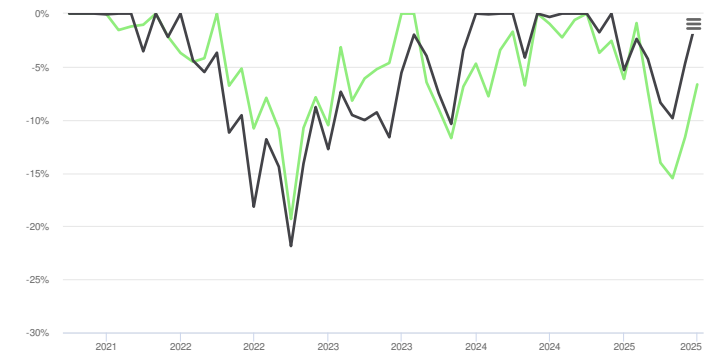
Performance (Total Returns)

Innovation* Morningstar All...



Max Drawdown

Innovation* Morningstar All...



Performance and Risk Metrics

	Innovation*	Morningstar All-Cap Core AW
Total Return	21.63%	40.71%
Avg Return (CAGR)	4.71%	8.37%
Max Drawdown	-19.32%	-21.86%
Calmar Ratio	0.24	0.38
Historical VaR	7.24%	8.72%
Std. Deviation	16.18%	15.66%
Downside Deviation	10.48%	9.97%
Mean Return (Monthly)	0.49%	0.77%
Mean Return (Annualized)	6.08%	9.7%
Sharpe Ratio	0.08%	0.3%
Beta	0.81	0.92
Correlation	0.8	0.95
R-Squared	64.51%	89.4%
*Cycle-Based Upside	46.92%	90.15%
*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.