

Opturo - Performance Analytics Report

Composite: US Large Cap Composite

Benchmark: [REDACTED]

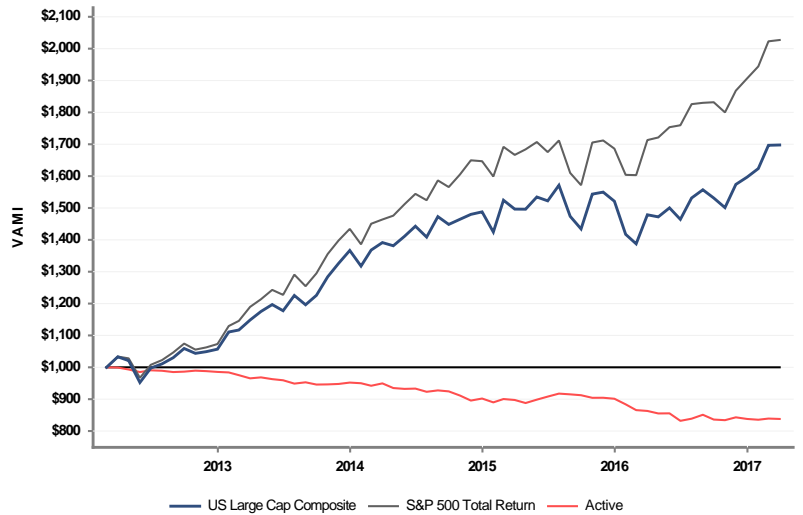
Market: [REDACTED]

Return Period: 01-Mar-2012 to 31-Mar-2017

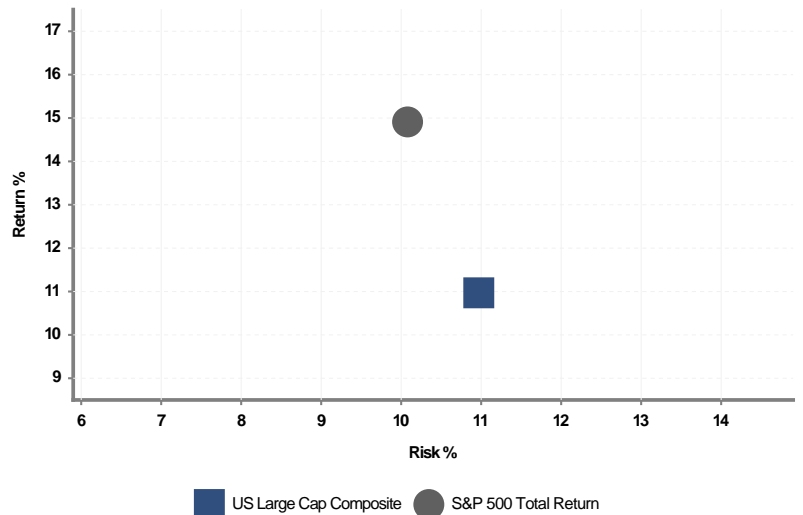
Composite Benchmark Active

Annual Returns			
2017 - (Jan to Mar)	6.32%	6.33%	-0.01%
2016	4.97%	13.07%	-8.10%
2015	2.24%	2.39%	-0.15%
2014	8.86%	14.81%	-5.95%
Latest Returns			
Last Month	0.06%	0.20%	-0.15%
Last 3 Months	6.32%	6.33%	-0.01%
Last Year	14.82%	18.33%	-3.51%
2-Year	6.51%	10.29%	-3.78%
3-Year	6.86%	11.46%	-4.61%
5-Year	10.45%	14.42%	-3.97%
Return Summary			
Annualized Compounded Return	10.97%	14.91%	-3.94%
Quarterly Compounded Return	3.53%	4.74%	-1.21%
Monthly Compounded Return	0.87%	1.17%	-0.29%
Cumulative Return	69.77%	102.72%	-32.95%
Cumulative VAMI	\$1,697	\$2,027	-\$329
Monthly Alpha (/Benchmark)	-0.34%		-0.34%
Annualized Alpha (/Benchmark)	-4.05%		-4.05%
Worst 3 Months	-10.48%	-6.36%	-4.29%
Best 3 Months	11.48%	11.43%	3.33%
Worst Month	-6.82%	-5.95%	-2.75%
Best Month	7.62%	8.52%	1.46%
Valley	-4.78%	-3.29%	-16.80%
Peak	69.77%	102.72%	-0.08%
Batting Average	63.93%	70.49%	36.07%
Risk Summary			
Standard Deviation	10.97%	10.08%	0.89%
Tracking Error (/Benchmark)	2.99%	--	2.99%
Downside Deviation (10.00%)	7.88%	6.67%	1.21%
VaR (95%, 1 Days)	-0.07%	-0.06%	-0.01%
Information Ratio	-1.32	--	-1.32
Sharpe Ratio (5.00%)	0.56	0.95	-0.39
Sortino Ratio (10.00%)	0.11	0.66	-0.55
Beta (/Market)	1.05	1.00	0.05
Maximum Drawdown	-11.70%	-8.20%	-3.50%
Months in Maximum Drawdown	7	2	5
Months to Recover	9	2	7
Correlation (/Benchmark)	0.96	1.00	-0.04
R-Squared (/Benchmark)	0.93	1.00	-0.07

Growth of \$1,000



Risk-Reward



Composite Performance Table

Year	Jan	Feb	Mar	Q1	Apr	May	Jun	Q2	Jul	Aug	Sep	Q3	Oct	Nov	Dec	Q4	Year
2017	1.69%	4.50%	0.06%	6.32%													6.32%
2016	-6.82%	-2.11%	6.57%	-2.80%	-0.44%	1.92%	-2.40%	-0.97%	4.58%	1.68%	-1.66%	4.58%	-1.97%	4.86%	1.45%	4.28%	4.97%
2015	-4.25%	7.01%	-1.83%	0.58%	-0.02%	2.56%	-0.79%	1.73%	3.22%	-6.21%	-2.68%	-5.79%	7.62%	0.41%	-1.85%	6.06%	2.24%
2014	-3.59%	3.82%	1.71%	1.81%	-0.72%	2.15%	2.25%	3.70%	-2.37%	4.56%	-1.66%	0.39%	1.11%	1.05%	0.53%	2.72%	8.86%
2013	5.10%	0.56%	2.81%	8.66%	2.33%	1.85%	-1.62%	2.53%	4.07%	-2.38%	2.48%	4.12%	4.73%	3.28%	3.07%	11.48%	29.31%
2012			3.29%		-1.16%	-6.73%	4.76%	-3.42%	1.33%	1.93%	2.80%	6.17%	-1.44%	0.51%	0.74%	-0.20%	5.69%