

Opturo - Performance Analytics Report

Fund: US Growth

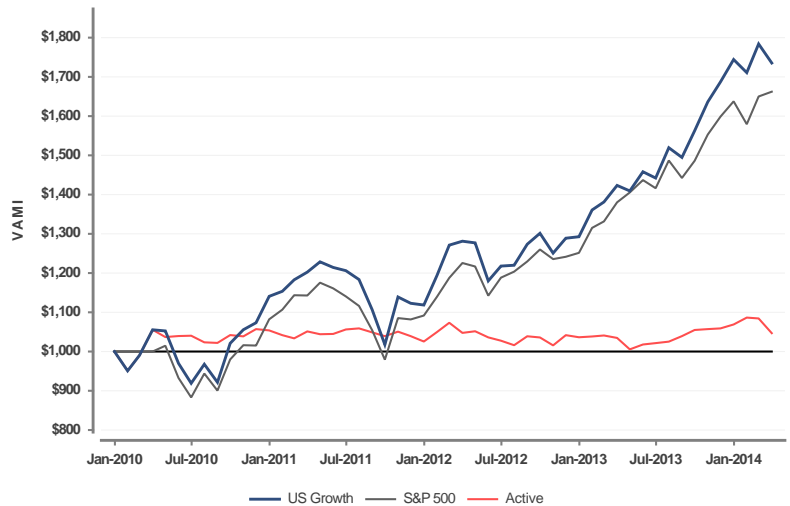
Benchmark: XXXXXXXXXX

Market: Russell 1000

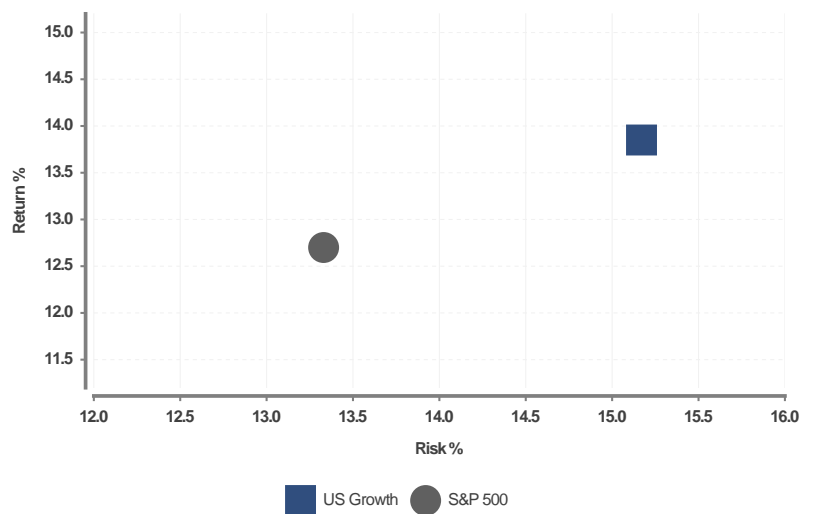
Return Period: 01-Jan-2010 to 31-Mar-2014

	Fund	Benchmark	Active
Annual Returns			
2014 - (Jan to Mar)	-0.51%	1.50%	-2.01%
2013	34.94%	30.84%	4.09%
2012	15.57%	14.64%	0.93%
2011	-1.94%	0.89%	-2.84%
Latest Returns			
Last Month	-2.72%	0.74%	-3.46%
Last 3 Months	-0.51%	1.50%	-2.01%
Last Year	21.92%	20.43%	1.49%
2-Year	16.38%	16.46%	-0.07%
3-Year	13.01%	13.30%	-0.29%
5-Year			
Return Summary			
Annualized Compounded Return	13.85%	12.70%	1.15%
Quarterly Compounded Return	4.42%	4.07%	0.35%
Monthly Compounded Return	1.09%	1.00%	0.09%
Cumulative Return	73.54%	66.22%	7.31%
Cumulative VAMI	\$1,735	\$1,662	\$73
Monthly Alpha (/Benchmark)	0.09%		0.09%
Annualized Alpha (/Benchmark)	1.04%		1.04%
Worst 3 Months	-15.63%	-14.14%	-3.47%
Best 3 Months	16.47%	12.76%	9.05%
Worst Month	-8.05%	-8.09%	-4.92%
Best Month	11.94%	10.83%	6.57%
Valley	-8.09%	-11.70%	-4.92%
Peak	78.39%	66.22%	8.65%
Batting Average	60.78%	66.67%	52.94%
Risk Summary			
Standard Deviation	15.17%	13.33%	1.84%
Tracking Error (/Benchmark)	6.43%	--	6.43%
Downside Deviation (10.62%)	10.39%	9.37%	1.01%
HVaR (95%)	-7.59%	-6.11%	-1.48%
Information Ratio	0.18	--	0.18
Sharpe Ratio (2.13%)	0.80	0.81	-0.01
Sortino Ratio (10.62%)	0.28	0.20	0.08
Beta (/Market)	1.02	0.98	0.04
Maximum Drawdown	-17.18%	-16.70%	-0.48%
Months in Maximum Drawdown	5	5	--
Months to Recover	5	5	--
Correlation (/Benchmark)	0.91	1.00	-0.09
R-Squared (/Benchmark)	0.82	1.00	-0.18

Growth of \$1,000



Risk-Reward



Fund Performance Table

Year	Jan	Feb	Mar	Q1	Apr	May	Jun	Q2	Jul	Aug	Sep	Q3	Oct	Nov	Dec	Q4	Year
2014	-1.92%	4.27%	-2.72%	-0.51%													-0.51%
2013	5.27%	1.50%	3.05%	10.11%	-0.99%	3.47%	-1.10%	1.32%	5.36%	-1.63%	4.54%	8.35%	4.71%	3.12%	3.38%	11.62%	34.94%
2012	6.74%	6.48%	0.79%	14.55%	-0.33%	-7.59%	3.20%	-4.95%	0.18%	4.39%	2.19%	6.86%	-3.90%	3.05%	0.29%	-0.67%	15.57%
2011	1.12%	2.54%	1.66%	5.41%	2.17%	-1.16%	-0.68%	0.31%	-1.87%	-6.49%	-8.05%	-15.63%	11.94%	-1.41%	-0.39%	9.92%	-1.94%
2010	-4.92%	4.15%	6.57%	5.54%	-0.27%	-7.84%	-5.25%	-12.92%	5.29%	-4.76%	10.78%	11.09%	3.39%	1.69%	6.27%	11.73%	14.07%