INDEX PERFORMANCE HISTORY

As of: October 31, 2019

OVERVIEW

Index Name:	Helios Adaptive Index
Ticker:	HADAPT
Inception Date:	September 30, 2003
S&P Launch Date:	April 25, 2019
Benchmark:	50% MSCI ACWI / 50% BBgBarc Agg Bond
Morningstar SecID:	F000013NAY
Short Name	Helios Adaptive

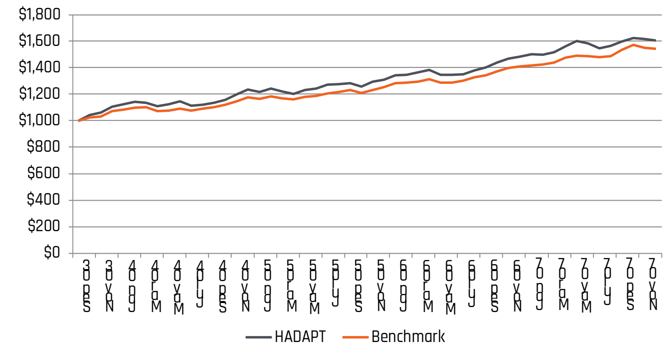
DESCRIPTION

The Helios Adaptive Index is a moderate tactical approach to investing in global assets. The Index positioning is determined by a rules based algorithm that analyzes prevailing economic and market data.

MARKET CYCLE ANALYSIS*

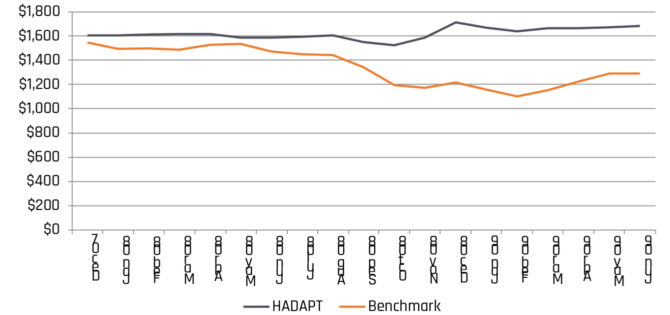
Expansion Dates: 09/30/03 - 12/31/07

	HADAPT	Benchmark
Total Return	60.74%	54.52%
Standard Deviation	6.23%	4.61%
Correlation	0.91	1.00



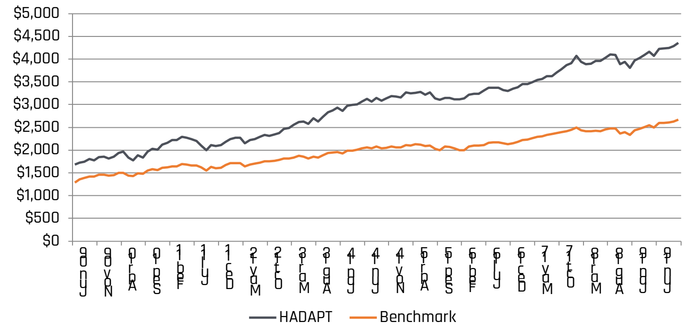
Contraction Dates: 12/31/07 - 06/30/09

	HADAPT	Benchmark
Total Return	4.84%	-16.43%
Standard Deviation	8.72%	15.67%
Correlation	0.52	1.00



Expansion Dates: 06/30/09 - 10/31/19

	HADAPT	Benchmark
Total Return	158.15%	106.60%
Standard Deviation	8.40%	6.68%
Correlation	0.92	1.00



* Bureau of Economic Data

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helios QUANTITATIVE

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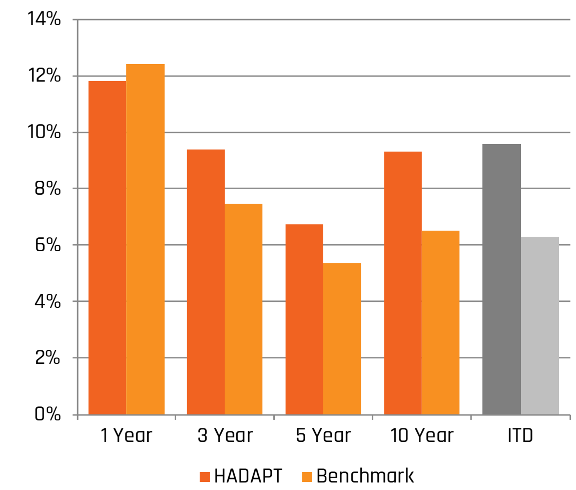
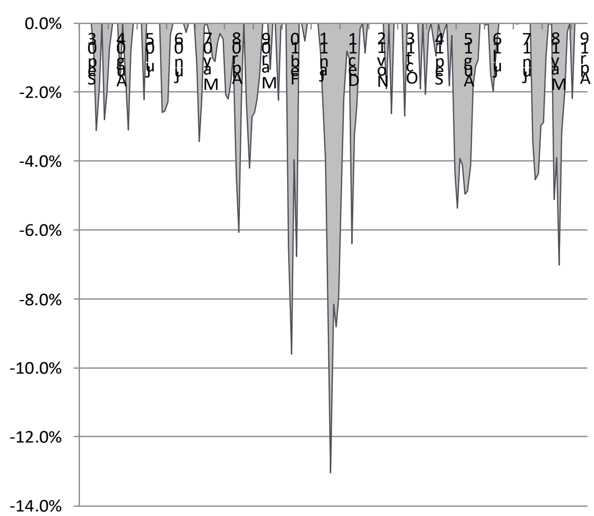
RETURN STATISTICS

ANNUALIZED RETURNS



MAXIMUM DRAWDOWN



Annualized Returns	HADAPT	Benchmark
1 Year	11.81%	12.43%
3 Year	9.39%	7.44%
5 Year	6.73%	5.34%
10 Year	9.32%	6.50%
ITD	9.57%	6.29%

Return Statistics	HADAPT	Benchmark
Annualized Return	9.57%	6.29%
Annualized Std Dev	7.90%	7.65%
Sharpe Ratio	1.18	0.79
Information Ratio	0.63	-
Maximum Drawdown	-13.03%	-29.92%
Tracking Error (Month)	1.50%	-
Tracking Error (Annual)	5.21%	-

Return Statistics	HADAPT	Benchmark
Correlation	0.78	1.00
Beta	0.80	1.00
R^2	0.60	1.00
Alpha	0.31%	0.00%
Up Capture	1.18	1.00
Down Capture	0.89	1.00
% Positive Months	69.43%	68.39%

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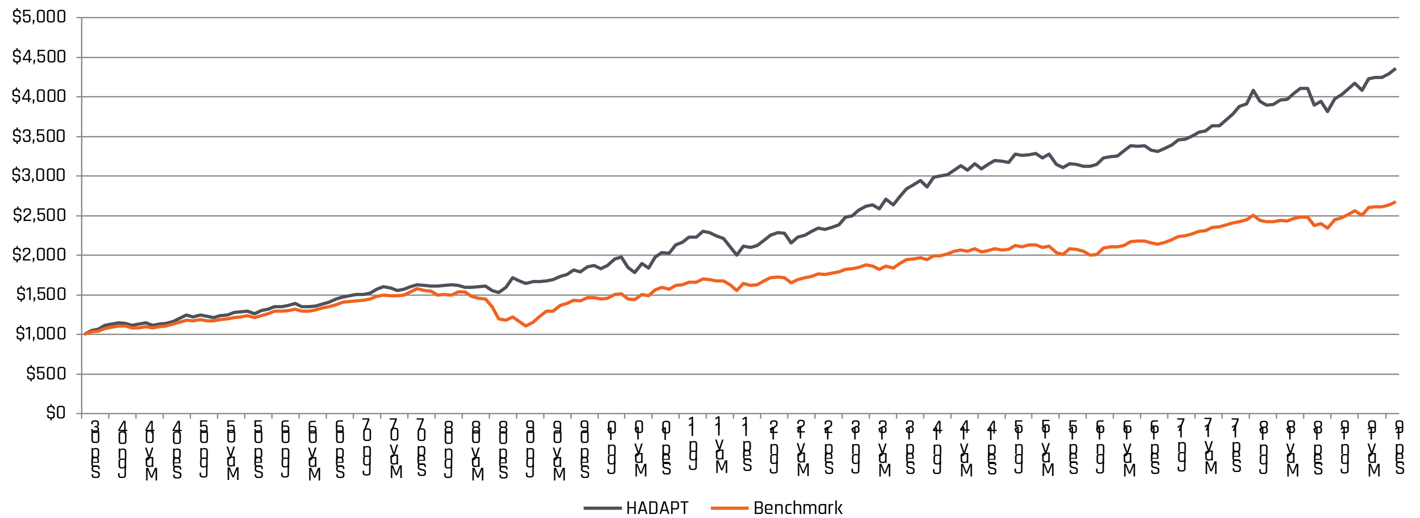
RETURN DATA

Hypothetical Growth of a $1,000 Investment



	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Benchmark
2019	4.14	1.25	1.75	1.83	(2.20)	3.75	0.37	0.01	1.09	1.43	-	-	**14.09**	**14.26**
2018	4.35	(3.44)	(1.13)	0.18	1.47	0.07	1.96	1.53	(0.05)	(5.08)	1.29	(3.25)	**(2.46)**	**(4.57)**
2017	1.14	1.99	0.07	1.27	1.35	0.59	1.65	(0.03)	2.14	1.99	2.43	1.00	**16.71**	**13.35**
2016	0.08	0.78	2.44	0.56	0.20	1.94	1.98	(0.07)	0.06	(1.51)	(0.46)	1.25	**7.41**	**5.40**
2015	(0.46)	3.47	(0.54)	0.31	0.43	(1.82)	1.48	(3.96)	(1.10)	1.51	(0.20)	(0.87)	**(1.92)**	**(0.67)**
2014	(2.70)	4.20	0.39	0.52	1.91	1.92	(1.91)	2.74	(2.06)	1.83	1.71	(0.50)	**8.11**	**5.15**
2013	3.96	0.66	2.87	2.14	0.51	(1.91)	4.65	(2.63)	3.96	3.59	1.74	2.07	**23.54**	**9.82**
2012	3.23	2.94	1.40	(0.24)	(5.42)	3.38	0.91	2.26	1.93	(0.86)	1.17	1.46	**12.50**	**10.29**
2011	1.75	3.08	0.00	3.18	(0.84)	(1.56)	(1.65)	(4.73)	(4.91)	5.60	(0.71)	0.94	**(0.38)**	**0.39**
2010	(2.24)	2.18	4.43	1.18	(6.49)	(3.32)	6.23	(2.92)	7.33	2.95	(0.51)	5.25	**13.85**	**10.17**
2009	(2.32)	(1.93)	1.55	0.13	0.40	0.68	2.53	1.50	3.11	(1.34)	3.74	0.81	**9.02**	**20.15**
2008	(0.12)	0.56	0.25	(0.15)	(1.63)	(0.13)	0.48	0.80	(3.51)	(1.71)	4.06	7.84	**6.47**	**(21.16)**
2007	1.40	(0.27)	1.10	3.14	2.40	(1.17)	(2.29)	1.29	2.16	1.47	(0.37)	(0.64)	**8.37**	**9.45**
2006	2.63	0.14	1.39	1.38	(2.59)	0.03	0.27	2.00	1.54	2.81	2.10	0.82	**13.14**	**12.45**
2005	(1.64)	2.09	(1.70)	(1.44)	2.36	0.85	2.43	0.39	0.56	(2.22)	3.17	1.06	**5.87**	**6.67**
2004	1.66	1.80	(0.86)	(2.29)	1.34	1.92	(2.81)	0.81	1.34	1.73	3.66	3.16	**11.84**	**9.76**
2003	-	-	-	-	-	-	-	-	-	4.58	1.56	4.25	**10.73**	**7.23**

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Important Definitions & Disclosures

Annualized Return—The value that an investment has achieved over a 12-month period based upon interest, dividends, and unrealized appreciation.

Standard Deviation—A measure of the dispersion of a set of data from its mean. The more spread apart the data, the higher the deviation. Standard deviation is calculated as the square root of variance.

Correlation—The degree to which the fluctuations of one variable are similar to those of another.

Sharpe Ratio—A reward of a portfolio's excess return relative to the total variability of the portfolio. Named after Nobel Laureate William Sharpe.

Information Ratio—The excess return (alpha) of an active manager over an appropriate benchmark, divided by the standard deviation of excess returns (tracking error).

Maximum Drawdown—The maximum loss from a peak to a trough of an investment, before a new peak is attained. It is an indicator of downside risk over a specified time period.

Tracking Error—How closely an investment's return pattern follows that of a benchmark index, and is defined as the standard deviation of the investment's excess return over the benchmark index return.

Beta—The measurement of a dependent variable's (i.e. stock price) volatility relative to an independent variable (i.e. an index). Beta is the percent change in the price of the dependent variable given a 1% change in the independent variable. This reveals if the dependent variable moves in step with the independent variable; where a beta of 1 indicates perfect alignment. Beta is a measure of risk; the higher the beta, the higher the risk.

R^2 (R-Squared)—A statistical measure that represents the percentage of an investment or security's movements that can be explained by movements in a benchmark index.

Alpha—The premium an investment portfolio earns above a certain benchmark. A positive alpha indicates that the investor earned a premium over that index.

Up Capture—A statistical measure of an investment's overall performance in up-markets. The up-market capture ratio is used to evaluate how well an investment performed relative to an index during periods when that index has risen.

Down Capture—A statistical measure of an investment's overall performance in down-markets. The down-market capture ratio is used to evaluate how well or poorly an investment performed relative to an index during periods when that index has dropped.

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