



INDEX PERFORMANCE HISTORY

As of: October 31, 2019

OVERVIEW

Index Name: Helios Alpha Index
 Ticker: HALPHA
 Inception Date: September 30, 2003
 S&P Launch Date: March 3, 2017
 Benchmark: MSCI ACWI Index

Morningstar SecID: F00000YYHE
 Short Name: Helios Alpha

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

	HALPHA	Benchmark
Total Return	72.91%	97.37%
Standard Deviation	8.80%	8.99%
Correlation	0.95	1.00

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

	HALPHA	Benchmark
Total Return	0.67%	-36.89%
Standard Deviation	9.45%	28.82%
Correlation	0.20	1.00

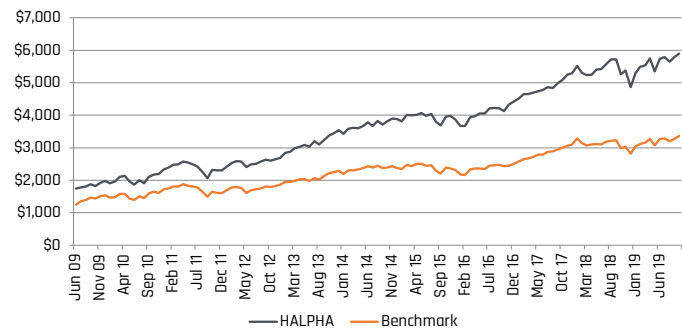
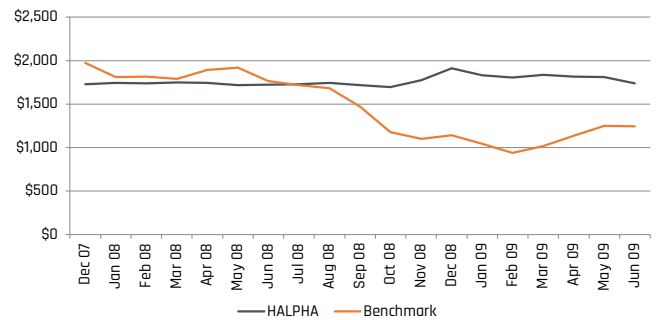
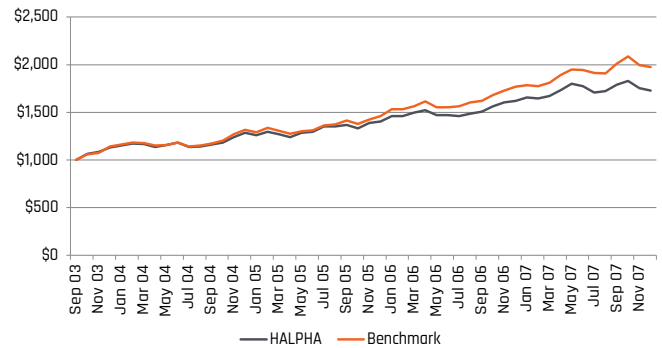
Expansion Dates: 06/30/09 - 10/31/19

	HALPHA	Benchmark
Total Return	238.95%	169.98%
Standard Deviation	13.15%	13.32%
Correlation	0.94	1.00

DESCRIPTION

The Helios Alpha Index is an aggressive tactical approach to investing in global equities. The Index positioning is determined by a rules based algorithm that analyzes prevailing economic and market data.

MARKET CYCLE ANALYSIS*



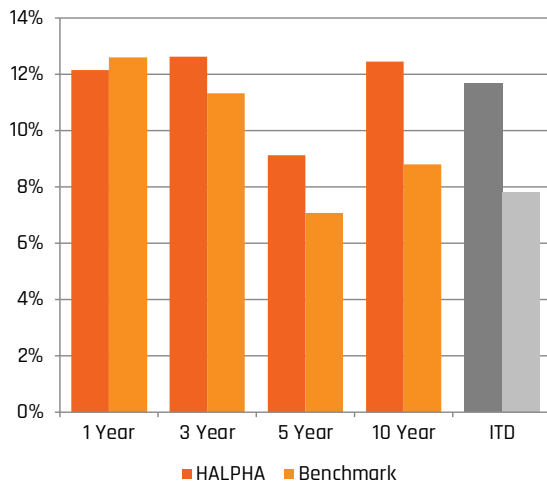
* Bureau of Economic Data

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RETURN STATISTICS

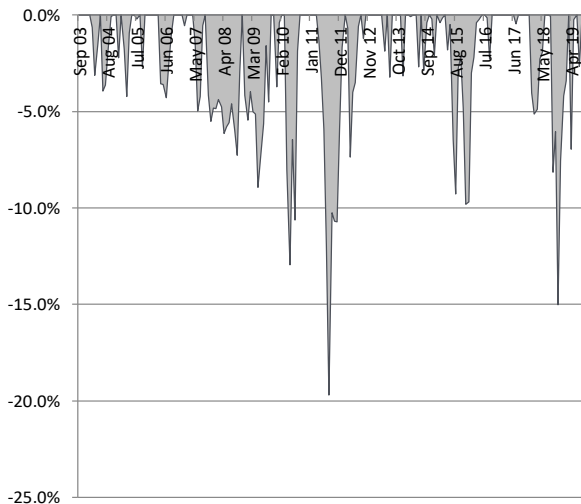
ANNUALIZED RETURNS



Annualized Returns	HALPHA	Benchmark
1 Year	12.16%	12.59%
3 Year	12.64%	11.33%
5 Year	9.14%	7.08%
10 Year	12.45%	8.81%
ITD	11.67%	7.83%

Return Statistics	HALPHA	Benchmark
Annualized Return	11.67%	7.83%
Annualized Std Dev	11.82%	14.81%
Sharpe Ratio	0.97	0.51
Information Ratio	0.40	-
Maximum Drawdown	-19.68%	-54.92%
Tracking Error (Month)	2.77%	-
Tracking Error (Annual)	9.61%	-

MAXIMUM DRAWDOWN



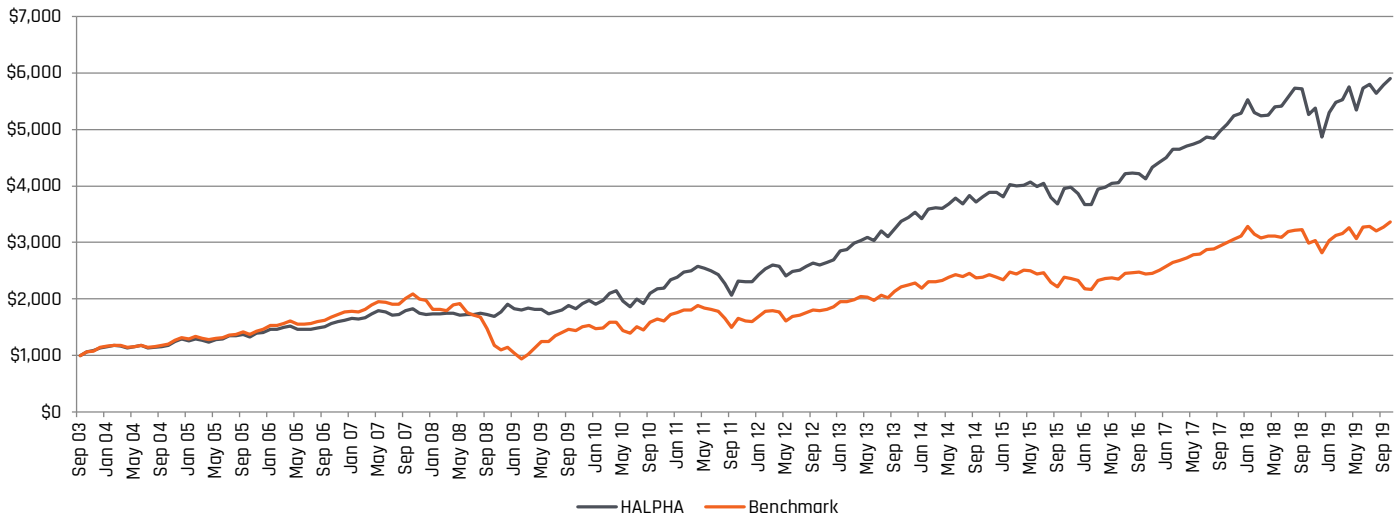
Return Statistics	HALPHA	Benchmark
Correlation	0.76	1.00
Beta	0.61	1.00
R ²	0.58	1.00
Alpha	0.44%	0.00%
Up Capture	0.88	1.00
Down Capture	0.68	1.00
% Positive Months	66.32%	63.21%

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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	8.80	3.62	0.80	3.96	(6.95)	7.22	1.04	(2.65)	2.54	1.99	-	-	21.24	19.38
2018	4.43	(4.05)	(1.12)	0.24	2.76	0.34	2.82	2.78	(0.05)	(8.08)	2.28	(9.55)	(8.02)	(9.41)
2017	1.85	3.16	0.13	1.02	0.81	0.97	1.64	(0.47)	2.79	2.25	3.12	0.82	19.56	23.97
2016	(5.22)	0.13	7.39	0.85	1.84	0.14	3.88	0.30	(0.14)	(2.15)	4.93	2.14	14.38	7.86
2015	(1.89)	5.44	(0.40)	0.24	1.30	(1.82)	1.37	(6.04)	(2.97)	7.15	0.65	(2.74)	(0.42)	(2.36)
2014	(3.17)	4.83	0.51	(0.07)	1.95	2.79	(2.69)	4.00	(2.88)	2.56	2.14	(0.19)	9.79	4.16
2013	5.69	0.78	3.93	1.77	1.69	(1.88)	5.80	(3.20)	4.55	4.03	2.03	2.76	31.28	22.80
2012	5.40	4.46	2.40	(0.68)	(6.72)	3.61	0.54	3.01	2.18	(1.21)	1.51	1.89	17.03	16.13
2011	2.13	3.90	0.66	3.28	(1.30)	(1.97)	(2.77)	(6.43)	(8.76)	11.73	(0.48)	(0.03)	(1.50)	(7.35)
2010	(3.71)	3.44	6.50	1.93	(8.02)	(5.36)	7.45	(4.47)	9.82	3.68	0.42	6.86	18.06	12.67
2009	(4.17)	(1.34)	1.56	(1.07)	(0.13)	(3.98)	2.02	1.55	4.28	(2.95)	5.14	3.21	3.63	34.63
2008	0.73	(0.04)	0.49	(0.38)	(1.46)	0.34	0.25	1.02	(1.46)	(1.36)	4.68	7.60	10.52	(42.19)
2007	2.23	(0.55)	1.51	3.72	3.79	(1.50)	(3.54)	0.81	3.83	2.26	(4.16)	(1.39)	6.77	11.66
2006	4.10	0.02	2.39	1.82	(3.58)	(0.03)	(0.71)	1.89	1.53	3.69	2.54	0.99	15.39	20.95
2005	(2.23)	2.90	(1.77)	(2.50)	3.42	1.16	4.26	(0.21)	1.18	(2.69)	4.50	0.97	8.97	10.84
2004	1.84	1.89	(0.64)	(2.50)	1.67	2.24	(3.94)	0.34	1.78	1.85	5.05	3.72	13.75	15.23
2003	-	-	-	-	-	-	-	-	-	6.31	2.14	4.27	13.22	14.42

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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.

R² (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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The Helios Indices (Helios Alpha Index, Helios Balanced Index, Helios Diversified Index, Helios Equity Index, Helios Opportunity Index, Helios Dynamic Risk 16% Index, Helios Dynamic Risk 13% Index, Helios Dynamic Risk 10% Index, Helios Dynamic Risk 7% Index, Helios Dynamic Risk 5% Index, Helios Fixed Income Index, and Helios Strategic Income Index) (the "Helios Indices") is the exclusive property of S&P Opco, LLC, a subsidiary of S&P Dow Jones Indices LLC ("SPDJI") and/or its affiliates. Advisor has contracted with SPDJI to calculate and maintain the Index. All rights reserved. Redistribution, reproduction and/or photocopying in whole or in part are prohibited without written permission of SPDJI. S&P® is a registered trademark of Standard & Poor's Financial Services LLC and Dow Jones® is a registered trademark of Dow Jones Trademark Holdings LLC. Neither SPDJI, its affiliates nor their third party licensors make any representation or warranty, express or implied, as to the ability of any index to accurately represent the asset class or market sector that it purports to represent, nor shall they have any liability for any errors, omissions, or interruptions of any index or the data included therein. For more information on any of SPDJI's or its affiliate's indices or its custom calculation services, please visit www.spdji.com.

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