



# INDEX PERFORMANCE HISTORY

As of: October 31, 2019

## OVERVIEW

**Index Name:** Helios Strategic Income Index  
**Ticker:** HSTRINC  
**Inception Date:** October 31, 2004  
**S&P Launch Date:** August 21, 2018  
**Benchmark:** BBgBarc Agg Bond  
  
**Morningstar SecID:** F000011R3H  
**Short Name:** Helios Strategic Income

**Declining Rate Dates:** 10/31/04 - 07/31/16

	HSTRINC	Benchmark
<b>Total Return</b>	109.87%	69.01%
<b>Standard Deviation</b>	3.90%	3.17%
<b>Correlation</b>	0.65	1.00

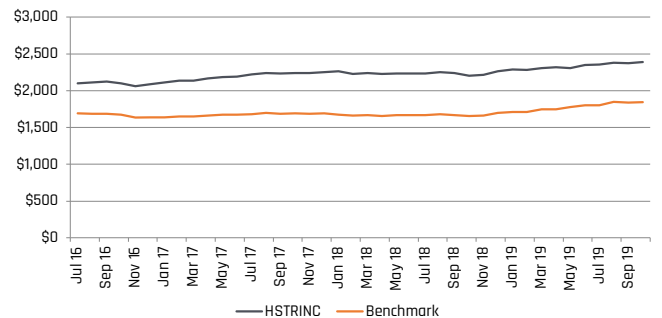
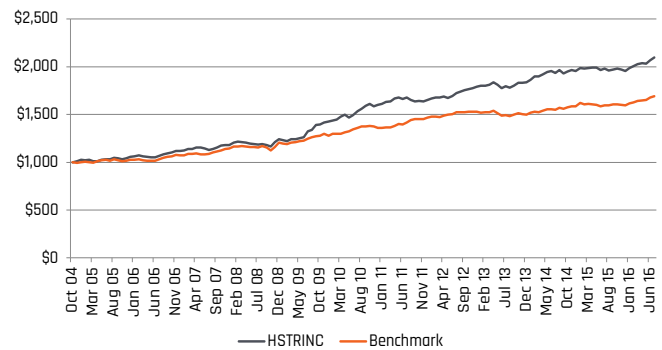
**Rising Rate Dates:** 07/31/16 - 10/31/19

	HSTRINC	Benchmark
<b>Total Return</b>	13.69%	9.17%
<b>Standard Deviation</b>	3.13%	3.22%
<b>Correlation</b>	0.69	1.00

## DESCRIPTION

Helios Strategic Income is a tactical approach to investing in a diversified basket of bonds and other investments. The strategy will dynamically manage the interest rate and credit risk of the portfolio and opportunistically invest in a broad, global basket of other fixed income asset classes.

## MARKET CYCLE ANALYSIS\*



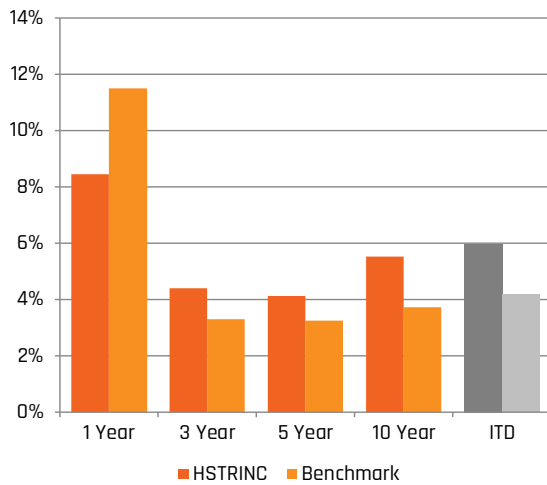
### \* Bureau of Economic Data

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## RETURN STATISTICS

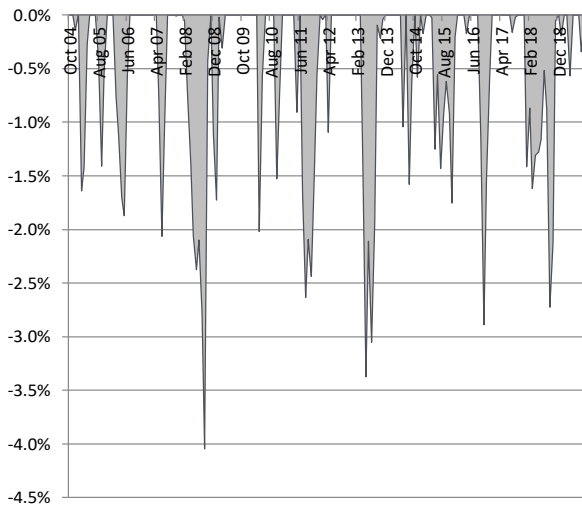
### ANNUALIZED RETURNS



Annualized Returns	HSTRINC	Benchmark
1 Year	8.45%	11.51%
3 Year	4.40%	3.29%
5 Year	4.11%	3.24%
10 Year	5.51%	3.73%
ITD	5.97%	4.17%

Return Statistics	HSTRINC	Benchmark
Annualized Return	5.97%	4.17%
Annualized Std Dev	3.75%	3.18%
Sharpe Ratio	1.53	1.23
Information Ratio	0.62	-
Maximum Drawdown	-4.05%	-3.83%
Tracking Error (Month)	0.84%	-
Tracking Error (Annual)	2.92%	-

### MAXIMUM DRAWDOWN



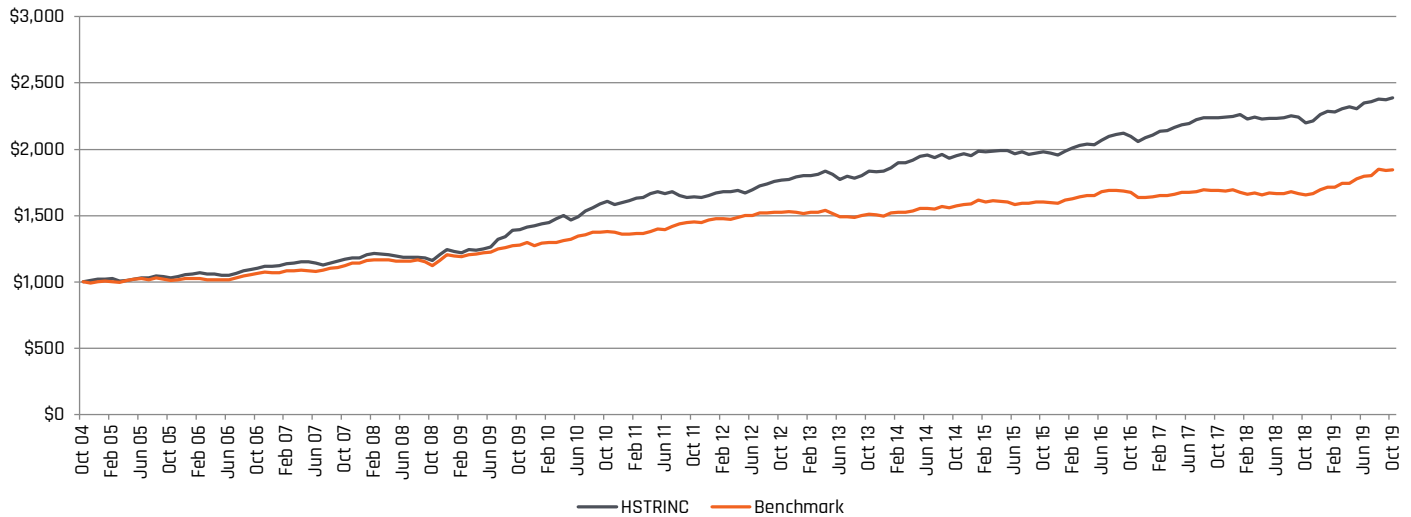
Return Statistics	HSTRINC	Benchmark
Correlation	0.66	1.00
Beta	0.77	1.00
R <sup>2</sup>	0.43	1.00
Alpha	0.17%	0.00%
Up Capture	1.12	1.00
Down Capture	0.63	1.00
% Positive Months	70.56%	65.56%

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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
<b>2019</b>	1.11	(0.20)	1.06	0.55	(0.57)	1.87	0.37	0.98	(0.34)	0.61	-	-	<b>5.55</b>	<b>8.85</b>
<b>2018</b>	0.57	(1.42)	0.56	(0.76)	0.31	0.03	0.12	0.65	(0.36)	(1.86)	0.62	2.12	<b>0.52</b>	<b>0.01</b>
<b>2017</b>	0.95	1.39	0.03	1.19	1.02	0.32	1.40	0.71	(0.16)	0.14	0.14	0.30	<b>7.68</b>	<b>3.54</b>
<b>2016</b>	1.58	1.08	1.00	0.47	(0.17)	1.61	1.54	0.66	0.41	(1.15)	(1.76)	1.40	<b>6.79</b>	<b>2.65</b>
<b>2015</b>	1.63	(0.17)	0.29	0.19	(0.03)	(1.23)	0.70	(0.88)	0.53	0.29	(0.31)	(0.84)	<b>0.16</b>	<b>0.55</b>
<b>2014</b>	1.45	1.90	0.13	0.99	1.36	0.59	(1.04)	1.39	(1.58)	0.96	0.71	(0.58)	<b>6.41</b>	<b>5.97</b>
<b>2013</b>	0.62	0.14	0.53	1.26	(1.36)	(2.05)	1.31	(0.96)	1.16	1.87	(0.12)	0.18	<b>2.53</b>	<b>(2.02)</b>
<b>2012</b>	1.10	0.61	(0.04)	0.65	(1.09)	1.29	1.68	0.88	1.12	0.55	0.48	0.87	<b>8.38</b>	<b>4.22</b>
<b>2011</b>	0.81	1.15	0.43	1.82	0.74	(0.91)	0.91	(1.65)	(1.00)	0.56	(0.35)	0.82	<b>3.31</b>	<b>7.84</b>
<b>2010</b>	0.92	0.68	1.88	1.56	(2.02)	1.48	2.85	1.58	2.06	1.23	(1.53)	0.90	<b>12.12</b>	<b>6.54</b>
<b>2009</b>	(1.11)	(0.62)	1.73	(0.28)	0.94	1.00	4.52	1.53	3.78	0.23	1.40	0.78	<b>14.66</b>	<b>5.93</b>
<b>2008</b>	1.92	0.80	(0.05)	(0.71)	(0.62)	(0.69)	(0.32)	0.28	(0.71)	(1.29)	3.77	2.93	<b>5.29</b>	<b>5.24</b>
<b>2007</b>	0.18	1.28	0.36	1.02	0.04	(0.75)	(1.32)	1.00	1.36	1.41	0.74	(0.01)	<b>5.39</b>	<b>6.97</b>
<b>2006</b>	0.65	0.80	(0.76)	(0.36)	(0.59)	(0.17)	1.34	1.86	0.71	1.02	1.36	0.18	<b>6.15</b>	<b>4.33</b>
<b>2005</b>	(0.14)	0.33	(1.64)	0.23	1.17	0.87	0.06	1.24	(0.41)	(1.00)	0.91	1.47	<b>3.07</b>	<b>2.43</b>
<b>2004</b>	-	-	-	-	-	-	-	-	-	-	0.97	1.43	<b>2.42</b>	<b>0.12</b>

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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<sup>2</sup> (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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