

## INDEX PERFORMANCE HISTORY

As of: October 31, 2018

### OVERVIEW

**Index Name:** Helios Fixed Income Index  
**Ticker:** HFIXINC  
**Inception Date:** October 31, 2004  
**S&P Launch Date:** August 21, 2018  
**Benchmark:** BBgBarc Agg Bond  
  
**Morningstar SecID:** N/A

### DESCRIPTION

Helios Fixed 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.

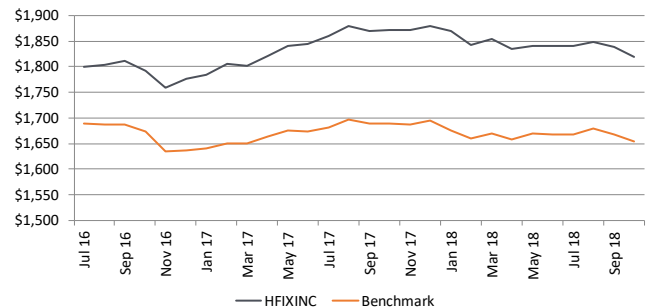
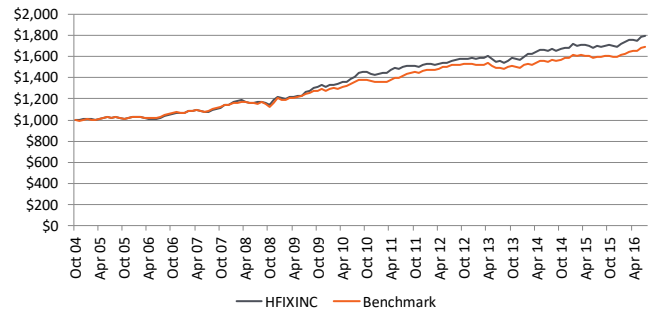
### RATE CYCLE ANALYSIS\*

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

	HFIXINC	Benchmark
<b>Total Return</b>	79.98%	69.01%
<b>Standard Deviation</b>	3.55%	3.17%
<b>Correlation</b>	0.91	1.00

**Rising Rate Dates:** 07/31/16 - 10/31/18

	HFIXINC	Benchmark
<b>Total Return</b>	1.12%	-2.10%
<b>Standard Deviation</b>	2.84%	2.57%
<b>Correlation</b>	0.90	1.00



\* From 10/31/2004 to 07/31/2016 the US Generic Government 10 Year Yield fell from 4.02% to 1.45%. From 07/31/2016 to 10/31/2018 the US Generic Government 10 Year Yield rose from 1.45% to 3.14%.

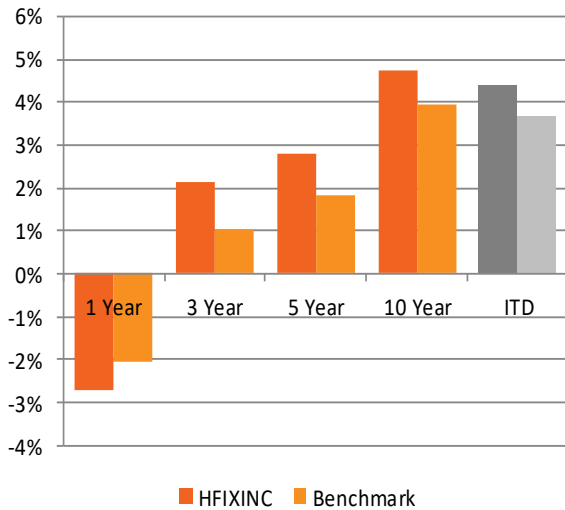
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### RETURN STATISTICS

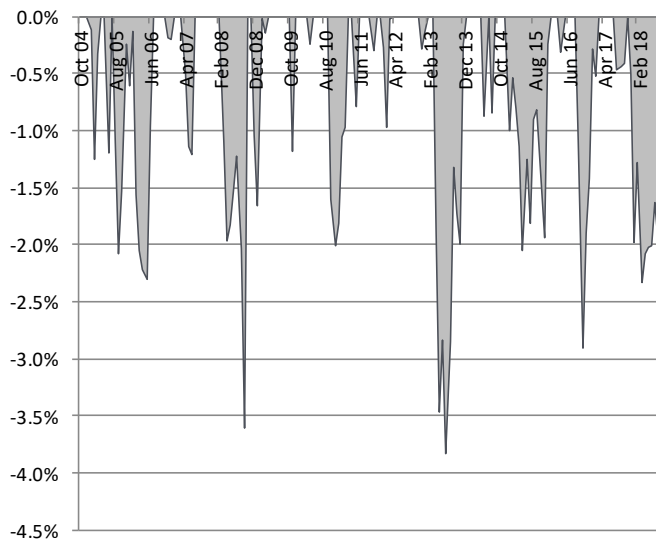
#### Annualized Returns



Annualized Returns	HFIXINC	Benchmark
1 Year	-2.71%	-2.05%
3 Year	2.15%	1.04%
5 Year	2.82%	1.83%
10 Year	4.76%	3.94%
ITD	4.37%	3.66%

Return Statistics	HFIXINC	Benchmark
Annualized Return	4.37%	3.66%
Annualized Std Dev	3.47%	3.13%
Sharpe Ratio	1.19	1.09
Information Ratio	0.49	-
Maximum Drawdown	-3.83%	-3.83%
Tracking Error (Month)	0.42%	-
Tracking Error (Annual)	1.44%	-

#### Maximum Drawdown



Return Statistics	HFIXINC	Benchmark
Correlation	0.91	1.00
Beta	1.01	1.00
R <sup>2</sup>	0.83	1.00
Alpha	0.06%	0.00%
Up Capture	1.12	1.00
Down Capture	1.00	1.00
% Positive Months	67.26%	64.29%

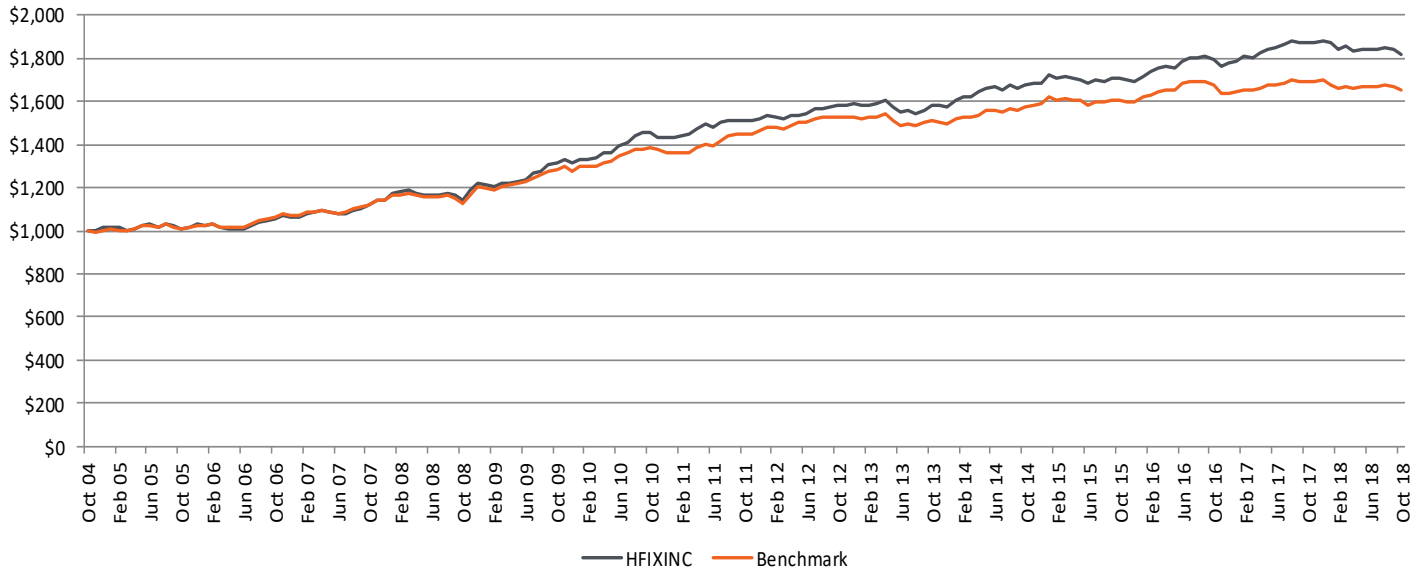
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### RETURN DATA

#### Hypothetical Growth of a \$1,000 Investment



	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Benchmark
<b>2018</b>	(0.51)	(1.49)	0.72	(1.07)	0.26	0.06	0.02	0.38	(0.52)	(1.03)	-	-	<b>(3.15)</b>	<b>(2.38)</b>
<b>2017</b>	0.48	1.16	(0.24)	1.05	1.08	0.27	0.85	0.98	(0.46)	0.03	0.02	0.43	<b>5.78</b>	<b>3.54</b>
<b>2016</b>	1.72	1.12	1.01	0.26	(0.31)	1.85	0.81	0.25	0.36	(1.08)	(1.84)	1.05	<b>5.24</b>	<b>2.65</b>
<b>2015</b>	2.12	(1.01)	0.48	(0.27)	(0.34)	(0.92)	0.81	(0.57)	0.93	0.08	(0.44)	(0.68)	<b>0.14</b>	<b>0.55</b>
<b>2014</b>	1.79	1.25	0.14	1.13	1.23	0.16	(0.87)	1.30	(0.85)	1.00	0.66	0.02	<b>7.14</b>	<b>5.97</b>
<b>2013</b>	(0.29)	0.16	0.22	1.10	(1.90)	(1.61)	0.66	(1.03)	1.02	1.57	(0.41)	(0.27)	<b>(0.82)</b>	<b>(2.02)</b>
<b>2012</b>	0.88	(0.28)	(0.70)	0.96	0.17	0.46	1.24	0.26	0.51	0.28	0.28	0.22	<b>4.35</b>	<b>4.22</b>
<b>2011</b>	0.20	0.76	0.09	1.96	1.26	(0.79)	1.66	0.25	0.07	0.20	(0.30)	0.86	<b>6.38</b>	<b>7.84</b>
<b>2010</b>	1.21	0.17	0.51	1.68	(0.25)	2.28	1.57	2.25	0.69	0.33	(1.60)	(0.42)	<b>8.68</b>	<b>6.54</b>
<b>2009</b>	(1.04)	(0.61)	1.66	(0.12)	0.57	0.37	2.62	0.89	2.42	0.40	1.43	(1.18)	<b>7.57</b>	<b>5.93</b>
<b>2008</b>	2.36	0.82	0.64	(1.10)	(0.88)	0.15	0.31	0.31	(0.83)	(1.60)	3.74	3.03	<b>7.02</b>	<b>5.24</b>
<b>2007</b>	(0.01)	1.48	0.15	0.75	(0.49)	(0.65)	(0.07)	1.45	0.99	1.02	2.14	0.20	<b>7.13</b>	<b>6.97</b>
<b>2006</b>	(0.36)	0.48	(1.44)	(0.49)	(0.18)	(0.09)	1.38	1.98	0.64	0.67	1.20	(0.19)	<b>3.60</b>	<b>4.33</b>
<b>2005</b>	0.19	(0.11)	(1.14)	0.95	1.03	0.68	(1.19)	1.47	(1.10)	(0.98)	0.55	1.31	<b>1.60</b>	<b>2.43</b>
<b>2004</b>	-	-	-	-	-	-	-	-	-	-	0.24	1.05	<b>1.29</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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## **Important Definitions & Disclosures**

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