INDEX PERFORMANCE HISTORY

As of: October 31, 2018

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:	N/A

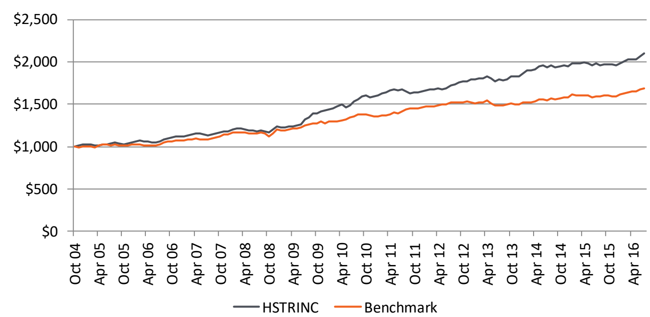
DESCRIPTION

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.

RATE CYCLE ANALYSIS*

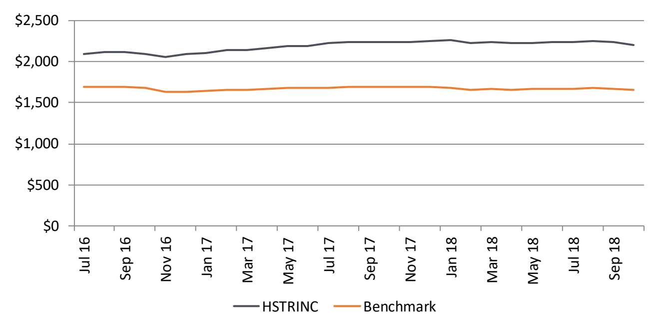
Declining Rate Dates: 10/31/04 - 07/31/16

	HSTRINC	Benchmark
Total Return	109.87%	69.01%
Standard Deviation	3.90%	3.17%
Correlation	0.65	1.00



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

	HSTRINC	Benchmark
Total Return	4.83%	-2.10%
Standard Deviation	3.15%	2.57%
Correlation	0.78	1.00



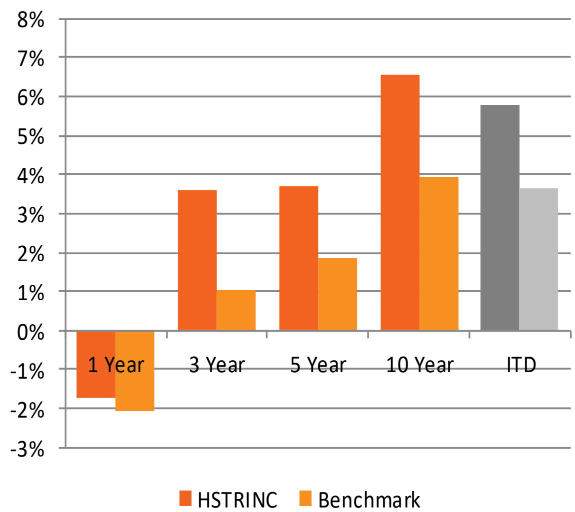
* From 10/31/2004 to 07/31/2016 the US Generic Government 10 Year Yield fell from 4.02% to 1.45%. From 07/31/2016 to 10/31/2018 the US Generic Government 10 Year Yield rose from 1.45% to 3.14%.

INDEX PERFORMANCE HISTORY

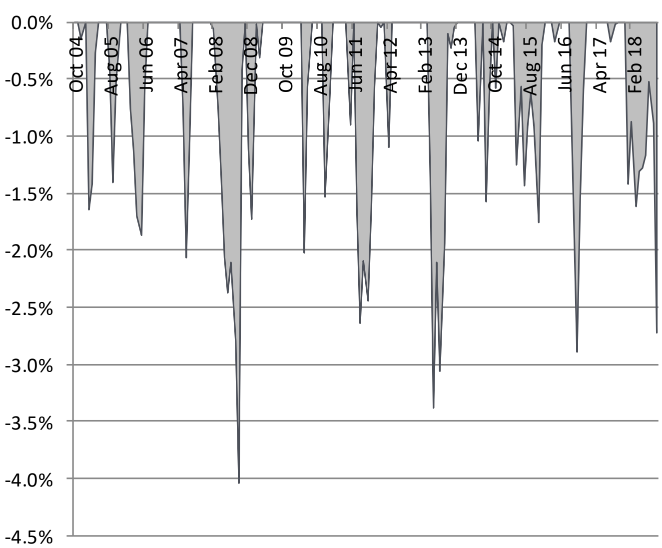
As of: October 31, 2018

RETURN STATISTICS

Annualized Returns



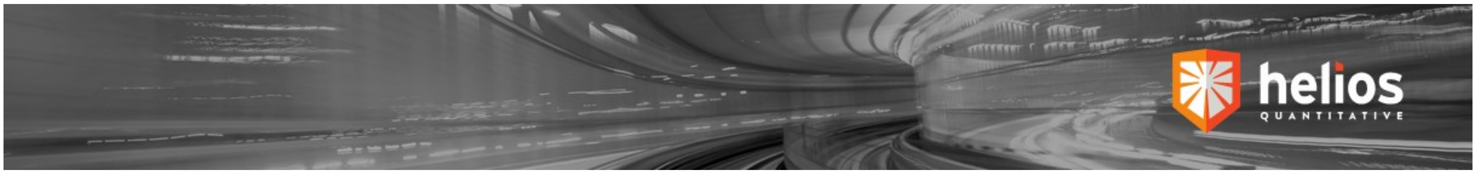
Maximum Drawdown



Annualized Returns	HSTRINC	Benchmark
1 Year	-1.74%	-2.05%
3 Year	3.60%	1.04%
5 Year	3.71%	1.83%
10 Year	6.57%	3.94%
ITD	5.79%	3.66%

Return Statistics	HSTRINC	Benchmark
Annualized Return	5.79%	3.66%
Annualized Std Dev	3.81%	3.13%
Sharpe Ratio	1.46	1.09
Information Ratio	0.74	-
Maximum Drawdown	-4.05%	-3.83%
Tracking Error (Month)	0.83%	-
Tracking Error (Annual)	2.89%	-

Return Statistics	HSTRINC	Benchmark
Correlation	0.67	1.00
Beta	0.81	1.00
R^2	0.45	1.00
Alpha	0.18%	0.00%
Up Capture	1.17	1.00
Down Capture	0.62	1.00
% Positive Months	70.24%	64.29%

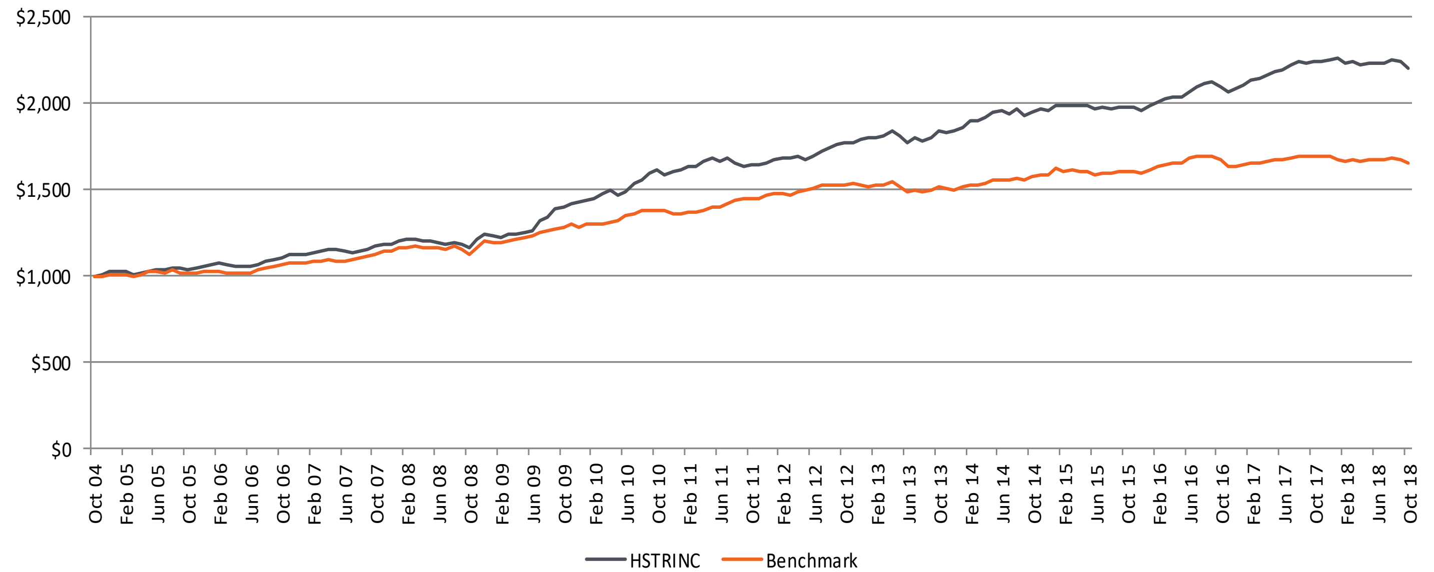


INDEX PERFORMANCE HISTORY

As of: October 31, 2018

RETURN DATA

Hypothetical Growth of a $1,000 Investment



	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	Benchmark
2018	0.57	(1.42)	0.56	(0.76)	0.31	0.03	0.12	0.65	(0.36)	(1.86)	-	-	**(2.17)**	**(2.38)**
2017	0.95	1.39	0.03	1.19	1.02	0.32	1.40	0.71	(0.16)	0.14	0.14	0.30	**7.68**	**3.54**
2016	1.58	1.08	1.00	0.47	(0.17)	1.61	1.54	0.66	0.41	(1.15)	(1.76)	1.40	**6.79**	**2.65**
2015	1.63	(0.17)	0.29	0.19	(0.03)	(1.23)	0.70	(0.88)	0.53	0.29	(0.31)	(0.84)	**0.16**	**0.55**
2014	1.45	1.90	0.13	0.99	1.36	0.59	(1.04)	1.39	(1.58)	0.96	0.71	(0.58)	**6.41**	**5.97**
2013	0.62	0.14	0.53	1.26	(1.36)	(2.05)	1.31	(0.96)	1.16	1.87	(0.12)	0.18	**2.53**	**(2.02)**
2012	1.10	0.61	(0.04)	0.65	(1.09)	1.29	1.68	0.88	1.12	0.55	0.48	0.87	**8.38**	**4.22**
2011	0.81	1.15	0.43	1.82	0.74	(0.91)	0.91	(1.65)	(1.00)	0.56	(0.35)	0.82	**3.31**	**7.84**
2010	0.92	0.68	1.88	1.56	(2.02)	1.48	2.85	1.58	2.06	1.23	(1.53)	0.90	**12.12**	**6.54**
2009	(1.11)	(0.62)	1.73	(0.28)	0.94	1.00	4.52	1.53	3.78	0.23	1.40	0.78	**14.66**	**5.93**
2008	1.92	0.80	(0.05)	(0.71)	(0.62)	(0.69)	(0.32)	0.28	(0.71)	(1.29)	3.77	2.93	**5.29**	**5.24**
2007	0.18	1.28	0.36	1.02	0.04	(0.75)	(1.32)	1.00	1.36	1.41	0.74	(0.01)	**5.39**	**6.97**
2006	0.65	0.80	(0.76)	(0.36)	(0.59)	(0.17)	1.34	1.86	0.71	1.02	1.36	0.18	**6.15**	**4.33**
2005	(0.14)	0.33	(1.64)	0.23	1.17	0.87	0.06	1.24	(0.41)	(1.00)	0.91	1.47	**3.07**	**2.43**
2004	-	-	-	-	-	-	-	-	-	-	0.97	1.43	**2.42**	**0.12**

This brochure is solely for informational purposes. Presentations of back-tested performance are hypothetical, were compiled after the end of the period advertised, and do not represent decisions made by Helios Quantitative Research or Clear Creek Financial Management, LLC during the period described. Helios Quantitative, LLC is a DBA of Clear Creek Financial Management, LLC, a Registered Investment Advisor. Invest at your own risk.

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.

Important Definitions & Disclosures

This brochure is solely for informational purposes. Helios Quantitative, LLC is a DBA of Clear Creek Financial Management, LLC, a Registered Investment Advisor (the "Advisor"). Presentations of back-tested performance are hypothetical, were compiled after the end of the period advertised, and do not represent decisions made by the Advisor during the period described. For actual results that are compared to an index, all material facts relevant to the comparison are disclosed herein and reflect the deduction of advisory fees, brokerage and other commissions and any other expenses paid by the Advisor's clients. Advisory services are only offered to clients or prospective clients where the Advisor and its representatives are properly licensed or exempt from licensure. Past performance is no guarantee of future returns. Investing involves risk and possible loss of principal capital. No advice may be rendered by the Advisor unless a client service agreement is in place.

The information presented is for informational purposes only and not intended to constitute an investment recommendation for or advice to any specific person. By providing this information, Advisor is not undertaking to provide impartial investment advice or to give advice in any fiduciary capacity to an investor. Further, Advisor has no knowledge of and has not been provided any information regarding any investor. Financial advisors must determine whether or not the securities are appropriate for their clients as Advisor does not consider investor suitability when determining investment opinions.

This information is not personalized investment advice or an investment recommendation from Advisor, and is intended for use only by a third party financial advisor, with other information, as an input in the development of investment advice for its own clients. Such financial advisors are responsible for making their own independent judgment as to how to use this information. Advisor does not have investment discretion over or place trade orders for any portfolios or accounts derived from this information. There is no guarantee that any security illustrated will be successful or achieve any particular level of results.

This information should not be relied upon as investment advice or a recommendation by Advisor regarding any security in particular. Only an investor and their financial advisor know enough about their circumstances to make an investment decision.

ADVISOR USE ONLY

Important Definitions & Disclosures