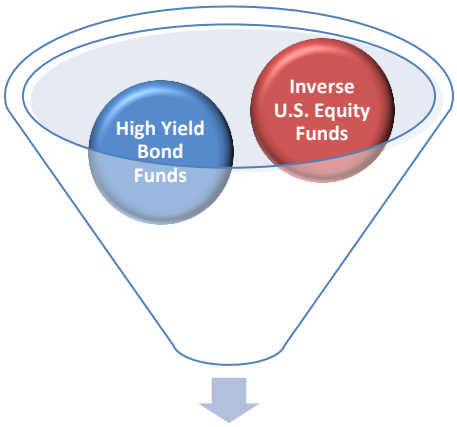
# High Yield Bull/Bear

## Strategy

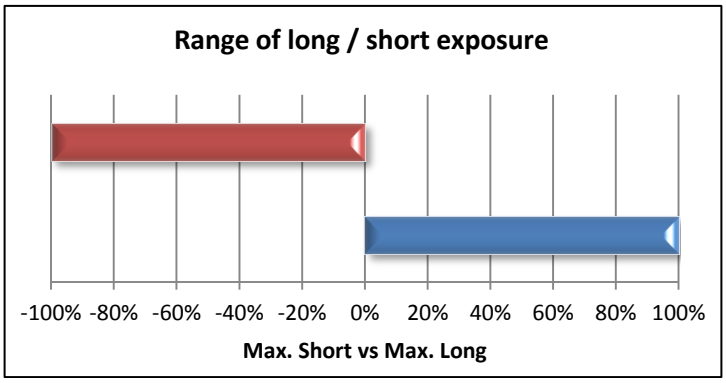
**Optimus High Yield Bull/Bear:** Seeks to provide investors with the total return normally associated with High Yield Bonds, while using inverse equity funds and optimal exit techniques for downside risk reduction.

**Longs:** The program was designed around a high yield bond fund index, but uses mutual funds or exchange-traded funds (ETFs) as the actual investment vehicles. There are three independent signals for a maximum of two separate long positions. All three independent signals vary from short-term to long-term in nature. Stop losses and trailing stops are used.

**Shorts:** The strategy uses three leveraged inverse mutual funds and ETFs that are based on U.S. Large Cap, U.S. Small Cap, and Nasdaq 100 equities. Each independent signal is based on technical analysis and all signals are short-term in nature. Stop losses and trailing stops are used for most signals, with at least one type used for all. The strategy allows a maximum of two open positions at any given time.




**High Yield Bull/Bear**

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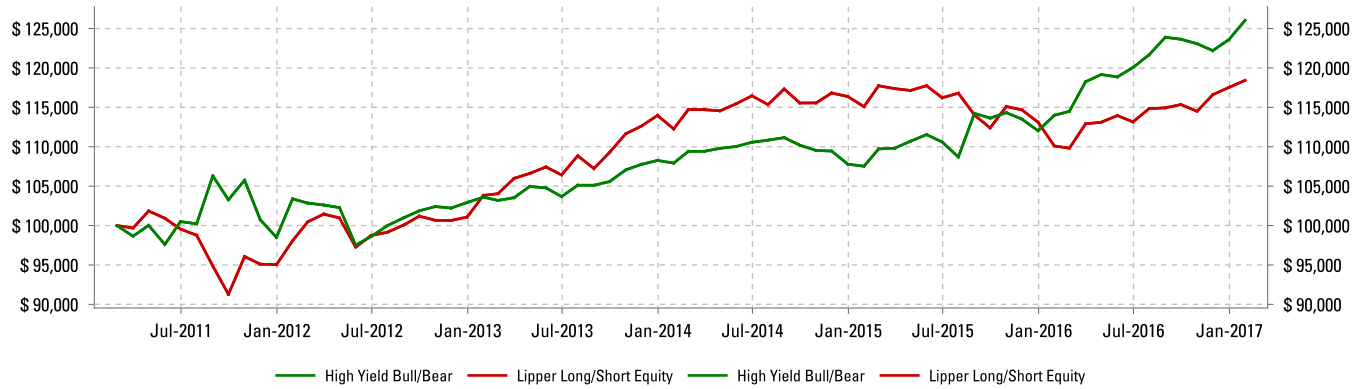
Optimus Advisory Group

# High Yield Bull/Bear

## Jan 31, 2017

### Historical Performance 03/01/2011–01/31/2017

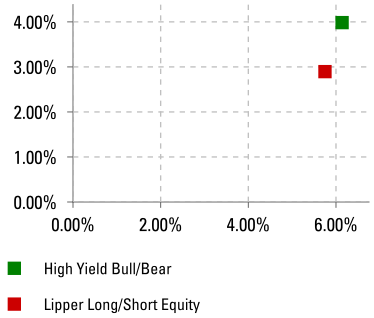



### Trailing Non-Standardized Returns

| | 1 Month | YTD | 3 Months | 1 Year | 3 Yrs. Cml. | 3 Yrs. Ann. | 5 Yrs. Cml. | 5 Yrs. Ann. | Incept. Cml. | Incept. Ann. |
|---|---|---|---|---|---|---|---|---|---|---|
| High Yield Bull/Bear | **1.97%** | **1.97%** | **2.41%** | **10.58%** | **16.78%** | **5.31%** | **21.91%** | **4.04%** | **26.04%** | **3.98%** |
| Lipper Long/Short Equity | **0.76%** | **0.76%** | **3.42%** | **7.55%** | **5.49%** | **1.80%** | **20.75%** | **3.84%** | **18.42%** | **2.90%** |

| **Calendar Year Performance** | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 |
|---|---|---|---|---|---|---|---|---|---|---|
| High Yield Bull/Bear | - | - | - | **-1.50%** | **4.50%** | **5.18%** | **-0.44%** | **3.94%** | **10.33%** | **1.97%** |
| Lipper Long/Short Equity | - | - | - | **-4.96%** | **6.36%** | **12.75%** | **2.10%** | **-2.81%** | **3.91%** | **0.76%** |

### Risk vs. Return




| | 1 Year | 3 Years | 5 Years | Since 3/1/11 |
|---|---|---|---|---|
| Standard Deviation | **4.06%** | **4.66%** | **4.51%** | **6.14%** |
| Benchmark StDev | **3.62%** | **4.57%** | **4.82%** | **5.75%** |
| Sharpe Ratio | **2.52** | **1.11** | **0.87** | **0.63** |
| Alpha (%) | **6.85** | **4.95** | **2.73** | **3.03** |
| Beta | **0.47** | **0.13** | **0.32** | **0.31** |
| $R^2$ | **0.18** | **0.02** | **0.12** | **0.08** |
| Max.Drawdown | **-1.36%** | **-3.26%** | **-5.69%** | **-8.27%** |

### Investment and Benchmark Information

**Lipper Long/Short Equity**

A pooled fund index consisting of funds that employ portfolio strategies combining long holdings of equities with short sales of equity, equity options, or equity index options. The fund may be either net long or net short, depending on the portfolio manager's view of the market. Visit http://www.lipperweb.com for more information regarding Lipper indices.

High Yield Bull/Bear performance data is live and net of a 1% fee. Please see full disclosure on next page.

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