

Seeking Total Return through Bonds

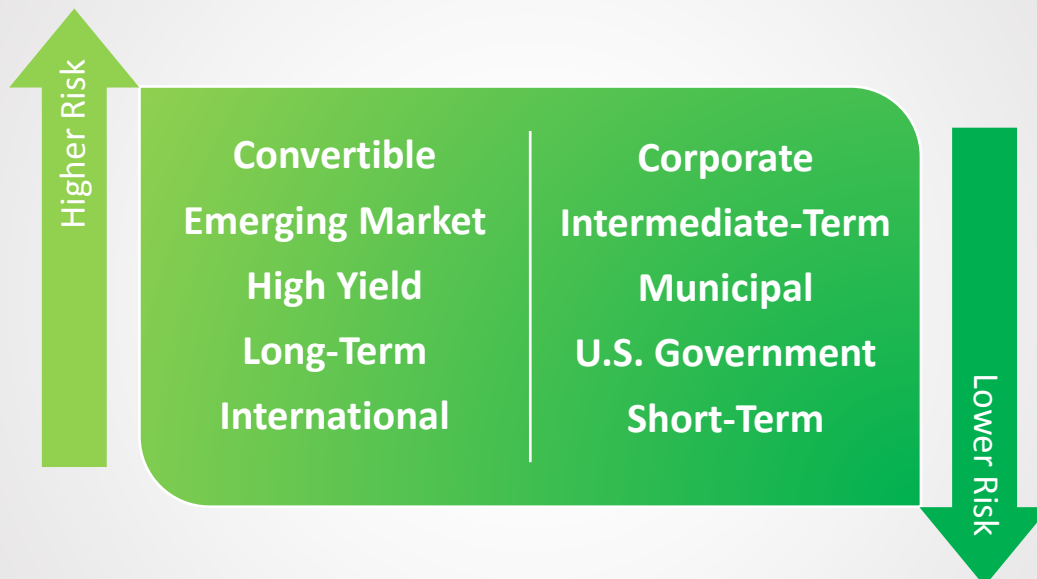
GROWTH THROUGH BONDS

- Diversified exposure to bonds
- Systematically rotates the portfolio to high yield / long duration bonds during bond market uptrends

BUILT-IN RISK MANAGEMENT

- Systematically rotates the portfolio to short term / high quality bonds for protection during bond market declines

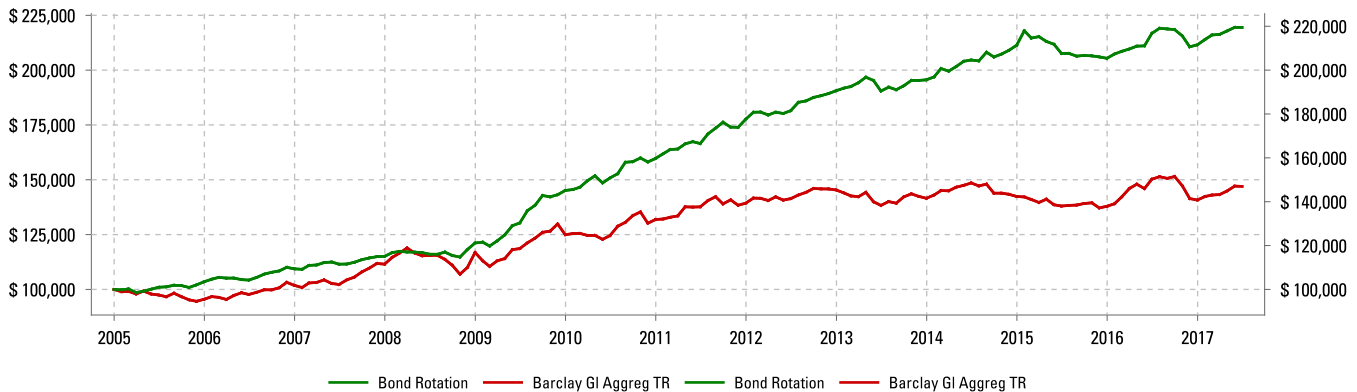
Optimus Bond Rotation: Seeks to provide investors with the total return normally associated with a mix of bonds, while maintaining the ability to move to short-term / high quality bonds for downside risk protection. This long-only ETF model can vary its higher yielding / longer duration bond investments from 0% to 75% of the portfolio, using bi-monthly and quarterly rotations. The remaining 25% will rotate quarterly between short-term to intermediate-term bond categories.



Bond Rotation

Jun 30, 2017

Historical Performance 01/01/2005–06/30/2017



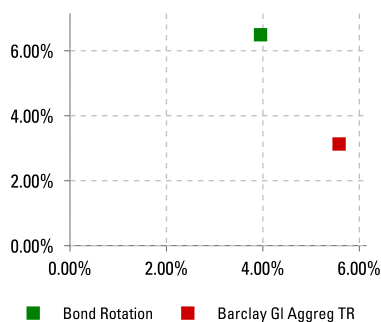
Trailing Non-Standardized Returns

	1 Month	YTD	3 Months	1 Year	3 Yrs. Cml.	3 Yrs. Ann.	5 Yrs. Cml.	5 Yrs. Ann.	Incept. Cml.	Incept. Ann.
Bond Rotation	-0.01%	3.75%	1.47%	1.25%	7.27%	2.37%	20.92%	3.87%	119.48%	6.49%
Barclay GI Aggreg TR	-0.09%	4.41%	2.60%	-2.18%	-1.05%	-0.35%	3.94%	0.78%	46.98%	3.13%

Calendar Year Performance

	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
Bond Rotation	5.26%	19.78%	10.05%	11.23%	7.31%	2.61%	8.06%	-2.82%	3.00%	3.75%
Barclay GI Aggreg TR	4.79%	6.93%	5.54%	5.64%	4.32%	-2.60%	0.59%	-3.15%	2.09%	4.41%

Risk vs. Return



	1 Year	3 Years	5 Years	Since 1/1/05
Standard Deviation	3.55%	3.91%	3.68%	3.95%
Benchmark StDev	5.69%	5.04%	4.62%	5.58%
Sharpe Ratio	0.20	0.54	1.01	1.35
Alpha (%)	2.30	2.40	3.40	4.51
Beta	0.59	0.46	0.50	0.41
R ²	0.88	0.35	0.39	0.34
Max. Drawdown	-3.85%	-5.77%	-5.77%	-5.77%

Investment and Benchmark Information

Barclay GI Aggreg TR

The Global Aggregate Index provides a broad-based measure of the global investment grade fixed-rate debt markets. The Global Aggregate Index contains three major components: the U.S. Aggregate (USD 300mn), the Pan-European Aggregate (EUR 300mn), and the Asian-Pacific Aggregate Index (JPY 35bn). In addition to securities from these three benchmarks (94.1% of the overall Global Aggregate market value as of December 31, 2009), the Global Aggregate Index includes Global Treasury, Eurodollar (USD 300mn), Euro-Yen (JPY 25bn), Canadian (USD 300mn equivalent), and Investment Grade 144A (USD 300mn) index-eligible securities not already in the three regional aggregate indices. The Global Aggregate Index family includes a wide range of standard and customized subindices by liquidity constraint, sector, quality, and maturity. A component of the Multiverse Index, the Global Aggregate Index was created in 1999, with index history backfilled to January 1, 1990. Total Return assumes yield is reinvested. Visit <https://ecommerce.barcap.com/indices> for more information regarding Barclays Capital indices.

Results are net of fees. Results through 2/28/2014 are hypothetical; live thereafter. Please see full disclosure on next page.

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