

### Seeking Growth through U.S. Equities

#### GROWTH THROUGH U.S. EQUITIES

- Diversified, multi-cap exposure to U.S. equities
- Systematically rotates the portfolio to areas of momentum and strength during equity market uptrends

#### BUILT-IN RISK MANAGEMENT

- Systematically rotates the portfolio to defensive equities in volatile markets

**Optimus Equity Rotation:** Seeks to provide investors with the total return normally associated with a mix of equities, while maintaining the ability to move to low / minimum volatility or sector equities for downside risk protection. This long-only ETF model can vary its large cap equity investments from 50% to 100% of the portfolio, its mid cap equity investments from 0% to 50%, and its small cap equity investments from 0% to 25% using monthly, bi-monthly, and quarterly rotations.



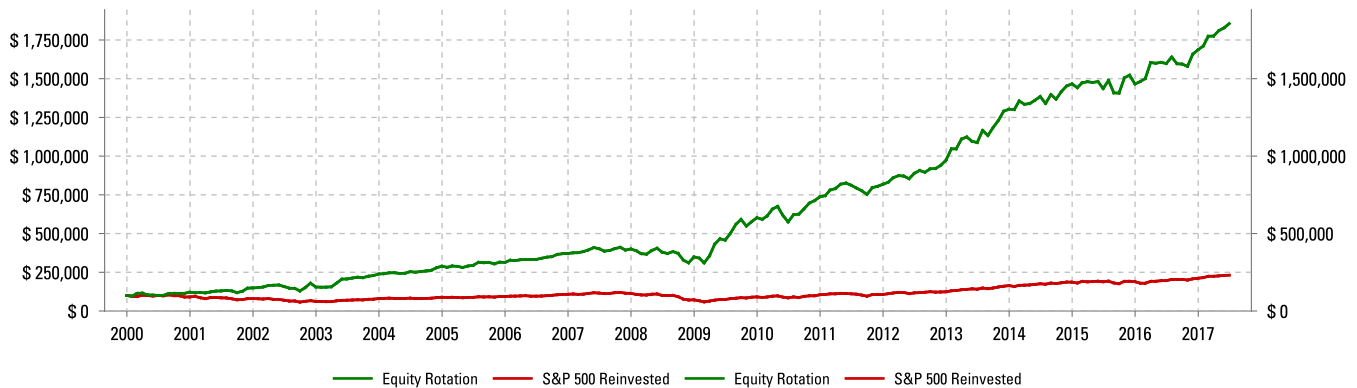
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Advisory services offered through Optimus Advisory Group, a Registered Investment Advisor.

# Equity Rotation

## Jun 30, 2017

### Historical Performance 01/01/2000–06/30/2017



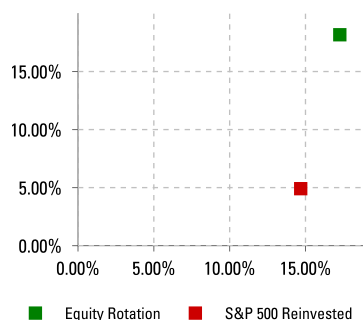
### Trailing Non-Standardized Returns

	1 Month	YTD	3 Months	1 Year	3 Yrs. Cml.	3 Yrs. Ann.	5 Yrs. Cml.	5 Yrs. Ann.	Incept. Cml.	Incept. Ann.
Equity Rotation	1.50%	10.02%	4.51%	16.14%	34.00%	10.25%	108.90%	15.87%	1,755.84	18.17%
S&P 500 Reinvested	0.62%	9.33%	3.09%	17.88%	31.67%	9.60%	97.80%	14.62%	131.28%	4.91%

### Calendar Year Performance

	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
Equity Rotation	-12.71%	72.44%	22.37%	11.02%	19.04%	33.76%	12.58%	-0.06%	15.07%	10.02%
S&P 500 Reinvested	-36.99%	26.47%	15.08%	2.09%	15.99%	32.37%	13.66%	1.39%	11.94%	9.33%

### Risk vs. Return



	1 Year	3 Years	5 Years	Since 1/1/00
Standard Deviation	7.02%	9.56%	9.81%	17.26%
Benchmark StDev	6.08%	10.34%	9.55%	14.68%
Sharpe Ratio	2.22	1.05	1.60	0.96
Alpha (%)	-1.27	2.82	3.97	13.66
Beta	0.97	0.77	0.81	0.88
R <sup>2</sup>	0.71	0.69	0.63	0.56
Max. Drawdown	-3.67%	-5.50%	-5.50%	-24.41%

### Investment and Benchmark Information

#### S&P 500 Reinvested

The S&P 500 is a gauge of the large cap U.S. equities market. The index includes 500 leading companies in leading industries of the U.S. economy, capturing 75% coverage of U.S. equities. Reinvested assumes dividends are reinvested. Visit <http://www.standardandpoors.com/indices> for more information regarding Standard & Poor's indices.

Results are net of fees. Results through 12/31/2015 are hypothetical; live thereafter. Please see full disclosure on next page.

Disclosures: Any posted performance numbers before 12/31/2015 are hypothetical in nature and are derived by using backtesting analysis software. Due to this fact, there are many reporting restriction guidelines that must be followed. Whenever performance numbers are posted, it must clearly state that these are hypothetical results.

**HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.**

**ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.**

Performance from January 2000 to December 2015 is hypothetical based on a back tested portfolio. A "live" account was designated for the strategy in January 2016 at TD Ameritrade. Performance from individual returns may vary substantially from those presented due to differences in the timing of contributions and withdrawals, account start dates, and actual fees paid.

Performance results reflect hypothetical results that were achieved by means of the retroactive application of a back-tested model and, as such, the corresponding results have inherent limitations, including: (1) the model results do not reflect the results of actual trading using client assets, but were achieved by means of the retroactive application of each of the above referenced models, certain aspects of which may have been designed with the benefit of hindsight; (2) back-tested performance may not reflect the impact that any material market or economic factors might have had on the adviser's use of the model if the model had been used during the period to actually manage client assets; (3) for various reasons (including the reasons indicated above), clients may have experienced investment results during the corresponding time periods that were materially different from those portrayed in the model.

For illustrative purposes only: The (net) hypothetical performance results through September 2015 do reflect the deduction of an annual fee of 2.00%, which would realistically cover most management fees, trading costs, custodian fees, slippage, tracking error, etc. The (net) hypothetical performance results from October 2015 to December 2015 do reflect the deduction of an annual fee of 1.00%, which would realistically cover most management fees, trading costs, custodian fees, slippage, tracking error, etc. The live performance results after 1/1/2016 do reflect the deduction of an annual fee of 1.00%, which would cover most management fees, trading costs, custodian fees, slippage, tracking error, etc. The performance results shown include the reinvestment of dividends and other earnings. Comparison of the Optimus Advisory Group Programs to any other indices is for illustrative purposes only and the volatility of the indices used for comparison may be materially different from the volatility of the Optimus Advisory Group Programs due to varying degrees of diversification and/or other factors. Different types of investments involve varying degrees of risk and there can be no assurance that any specific investment will be profitable. Optimus Advisory Group does not make any representation that the Optimus Advisory Group Programs will or are likely to achieve returns similar to those shown in the performance results in this presentation. Optimus Advisory Group reserves the right to trade different funds within their models.

Past performance may not be indicative of future results. Therefore, no current or prospective client should assume that future performance will be profitable, or equal to any corresponding historical index. The historical performance results for indices and index funds used as proxies for indices are provided exclusively for comparison purposes only, so as to provide general comparative information to assist an individual client or prospective client in determining whether the performance of the Optimus' portfolio meets, or continues to meet, his/her investment objective(s). It should not be assumed that any Optimus portfolio holdings will correspond directly to any such comparative index.

Different types of investments and/or investment strategies involve varying levels of risk, and there can be no assurance that any specific investment or investment strategy (including the investment strategies devised or undertaken by Optimus Advisory Group) will be profitable for a client's or prospective client's portfolio. All performance results have been compiled solely by Optimus Advisory Group and have not been independently verified.

The Optimus performance results do not reflect the impact of taxes.