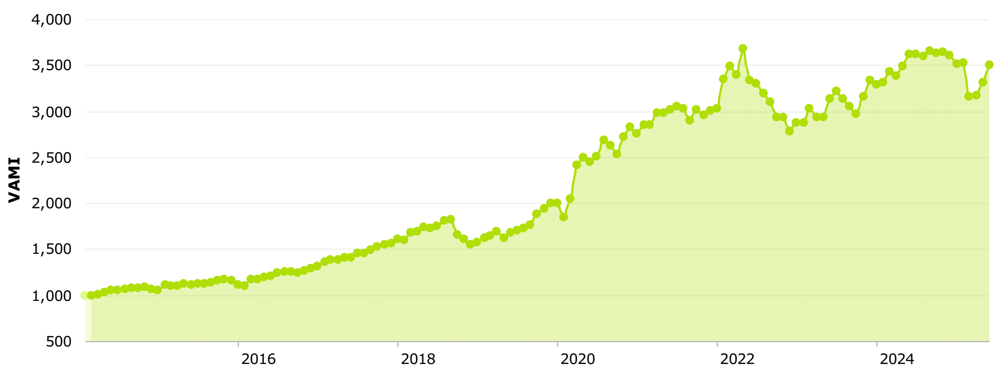
# ProfitScore Regime-Adaptive Long/Short Equity Index

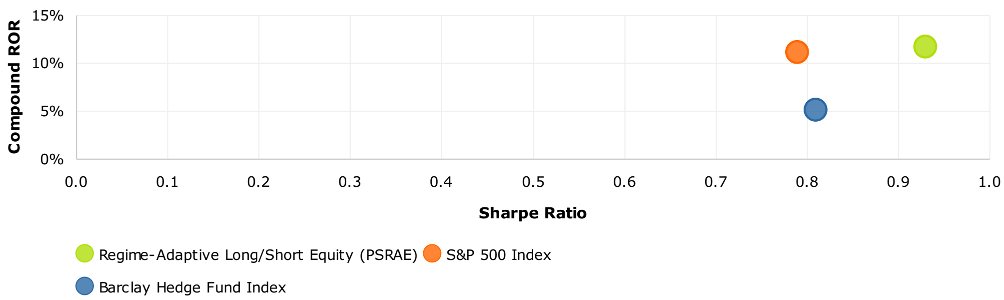
PROFITSCORE®
CAPITAL MANAGEMENT, INC.

## Report Date: June 2025

### Growth of 1,000




### Risk/Return




### Monthly Returns

Live Performance Data

| | JAN | FEB | MAR | APR | MAY | JUN | JUL | AUG | SEP | OCT | NOV | DEC | YEAR |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2025 | -2.85 | 0.39 | -10.21 | 0.36 | 4.37 | 5.68 | | | | | | | **-3.06** |
| 2024 | -1.36 | 0.48 | 3.55 | -1.21 | 3.18 | 3.60 | 0.08 | -0.68 | 1.75 | -0.80 | 0.38 | -0.85 | **8.22** |
| 2023 | 3.22 | -0.07 | 5.61 | -3.03 | -0.04 | 6.72 | 2.56 | -2.54 | -2.47 | -3.00 | 6.56 | 5.62 | **19.93** |
| 2022 | 0.71 | 10.44 | 4.13 | -2.63 | 8.30 | -9.40 | -0.84 | -3.15 | -3.01 | -5.50 | 0.05 | -5.12 | **-7.54** |
| 2021 | -2.21 | 3.24 | 0.11 | 4.60 | -0.21 | 1.19 | 1.17 | -0.66 | -4.31 | 3.97 | -1.73 | 1.64 | **6.61** |
| 2020 | -0.04 | -7.42 | 10.80 | 17.95 | 3.40 | -1.80 | 2.48 | 6.98 | -2.21 | -3.69 | 7.30 | 3.91 | **41.38** |
| 2019 | 1.16 | 2.91 | 1.87 | 2.87 | -4.48 | 3.79 | 1.51 | 1.12 | 2.50 | 6.11 | 3.42 | 2.90 | **28.50** |
| 2018 | 3.10 | -0.61 | 4.83 | 1.18 | 2.75 | -0.87 | 1.14 | 3.19 | 0.65 | -8.73 | -3.10 | -3.33 | **-0.58** |
| 2017 | 1.86 | 3.93 | 1.12 | 0.18 | 1.41 | 0.64 | 2.82 | 0.29 | 2.01 | 2.36 | 1.58 | 1.03 | **20.94** |
| 2016 | -3.80 | -1.31 | 6.72 | 0.40 | 1.70 | 0.35 | 3.65 | 0.64 | 0.35 | -1.06 | 2.10 | 1.59 | **11.52** |
| 2015 | -1.30 | 5.62 | -0.83 | 0.24 | 1.77 | -1.37 | 1.12 | 0.01 | 1.14 | 2.24 | 0.85 | -1.09 | **8.51** |
| 2014 | | | 0.14 | 0.69 | 2.32 | 2.06 | 0.72 | 1.17 | 0.20 | 0.00 | 1.13 | -1.71 | **6.86** |

## Index Description

ProfitScore's Regime-Adaptive Long /Short Equity (PSRAE) is a highly liquid, systematic index trading S&P 500 Index securities. Depending on the market state - Low Vol or High Vol - trading decisions are driven by two different trading constructs. During Low Vol, the system is designed to identify and dynamically capture gains based on persistent directional moves. As volatility increases, markets often become increasingly unstable and inefficient. During these High Vol states, trade length shortens as the program quickly adjusts exposures to capitalize on market inefficiencies. This program's most significant value generally occurs during periods of high volatility and market stress when many other strategies are faced with performance challenges.

For more information on PSRAEand Profitscore's other indicies, please visit www.ProfitScoreIndex.com

## Key Features

- Highly liquid, transparent investments
- Tactical models to minimize systematic risk
- Multiple constructs to adapt to specific market states
- Long and short positions

## Contact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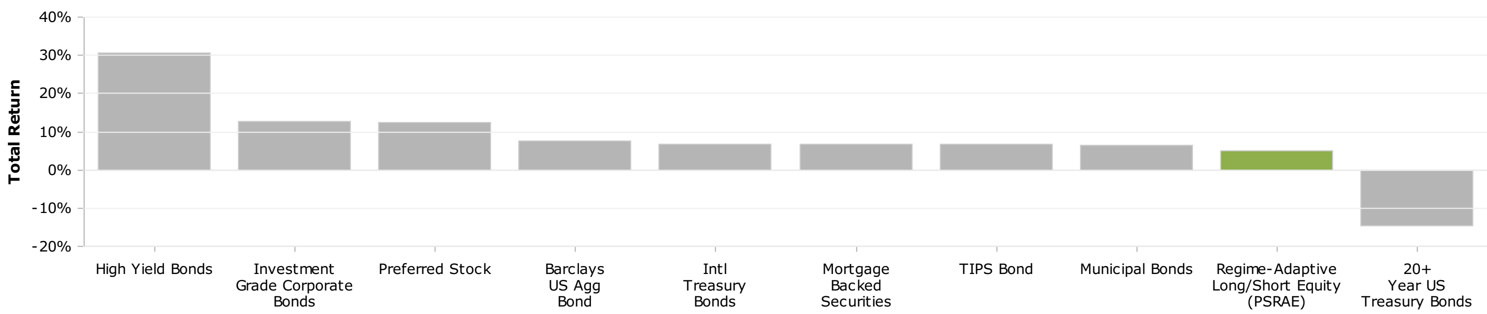
# ProfitScore Regime-Adaptive Long/Short Equity Index

| Reward Statistics (Annual) | ProfitScore Regime-Adaptive Long/Short Equity Index | S&P 500 Index | Barclay Hedge Fund Index |
|---|---|---|---|
| Compound ROR | 11.70% | 11.11% | 5.11% |
| Average ROR | 12.47% | 12.11% | 5.31% |
| Max Gain | 41.38% | 28.81% | 11.14% |
| Consecutive Wins | 4 | 3 | 4 |
| % Winning Years | 75.00% | 75.00% | 83.33% |
| Average Gain | 16.94% | 18.28% | 7.36% |
| Gain Deviation | 9.74% | 8.90% | 3.78% |

| Risk Statistics (Monthly) | ProfitScore Regime-Adaptive Long/Short Equity Index | S&P 500 Index | Barclay Hedge Fund Index |
|---|---|---|---|
| Standard Deviation | 3.69% | 4.28% | 1.85% |
| Worst Loss | -10.21% | -12.51% | -9.16% |
| Consecutive Losses | 5 | 3 | 4 |
| % Losing Months | 32.35% | 33.82% | 38.24% |
| Average Loss | -2.65% | -3.67% | -1.29% |
| Loss Deviation | 2.45% | 2.94% | 1.50% |

| Risk/Reward Statistics (Annual) | ProfitScore Regime-Adaptive Long/Short Equity Index | S&P 500 Index | Barclay Hedge Fund Index |
|---|---|---|---|
| Sharpe Ratio (1%) | 0.85 | 1.00 | 0.92 |
| Sortino Ratio (1%) | 1.41 | 0.72 | 0.65 |

## Past 36 Months




## Investment Allocation


POWERED BY LIQUID INDEXES