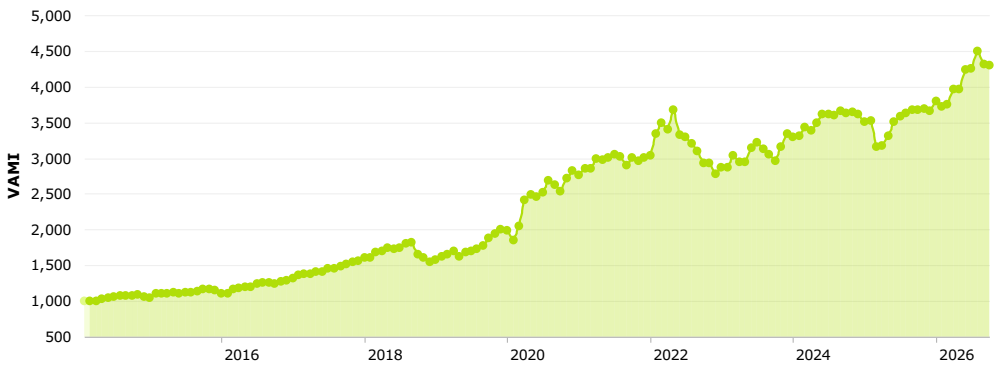
ProfitScore Regime-Adaptive Long/Short Equity Index

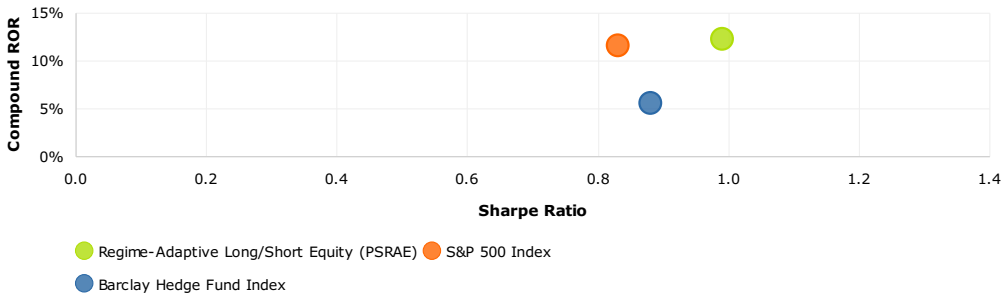
PROFITSCORE® CAPITAL MANAGEMENT, INC.

Report Date: October 2026

Growth of 1,000



Risk/Return



Monthly Returns

Live Performance Data

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2026	3.90	-2.22	0.70	5.81	-0.02	7.12	0.20	5.67	-4.08	-0.11			**17.61**
2025	-2.85	0.39	-10.21	0.36	4.37	5.68	2.18	1.35	1.45	-0.08	0.52	-0.93	**1.34**
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

Important information: Past performance of a ProfitScore index is not an indication of future results. You cannot invest directly in any ProfitScore index. Performance of any ProfitScore index does not represent actual fund or portfolio performance. A fund or portfolio may differ significantly from the securities included in an index. Index performance does not reflect any management fees, transaction costs or other expenses that would be incurred by a portfolio or fund, or brokerage commissions on transactions in fund shares. Such fees, expenses and commissions would reduce returns.

Contact

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ProfitScore Regime-Adaptive Long/Short Equity Index

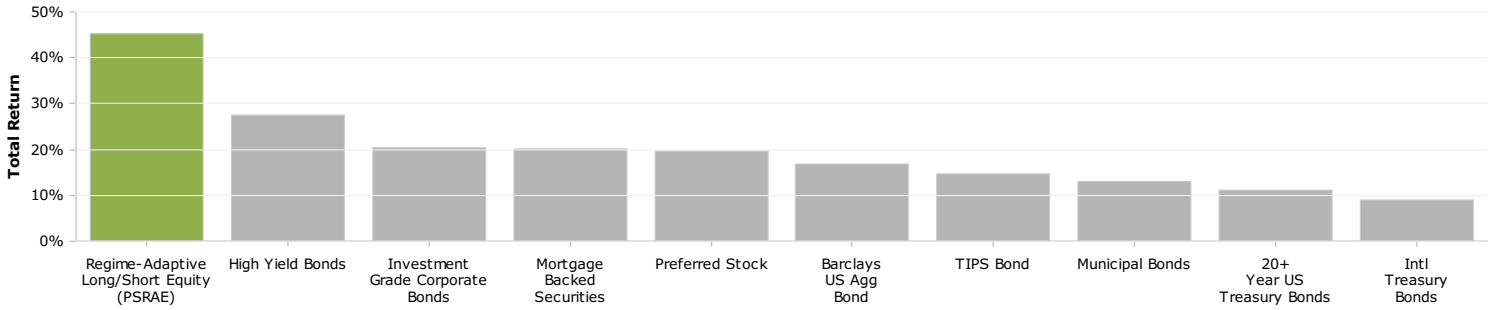
PROFITSCORE® CAPITAL MANAGEMENT, INC.

Reward Statistics (Annual)	ProfitScore Regime-Adaptive Long/Short Equity Index	S&P 500 Index	Barclay Hedge Fund Index
Compound ROR	12.22%	11.64%	5.55%
Average ROR	12.89%	12.54%	5.75%
Max Gain	41.38%	28.81%	12.59%
Consecutive Wins	4	3	4
% Winning Years	84.62%	76.92%	84.62%
Average Gain	15.58%	18.61%	7.85%
Gain Deviation	9.61%	8.99%	3.78%

Risk Statistics (Monthly)	ProfitScore Regime-Adaptive Long/Short Equity Index	S&P 500 Index	Barclay Hedge Fund Index
Standard Deviation	3.62%	4.19%	1.85%
Worst Loss	-10.21%	-12.51%	-9.16%
Consecutive Losses	5	3	4
% Losing Months	32.89%	34.87%	36.84%
Average Loss	-2.48%	-3.35%	-1.31%
Loss Deviation	2.40%	2.92%	1.48%

Risk/Reward Statistics (Annual)	ProfitScore Regime-Adaptive Long/Short Equity Index	S&P 500 Index	Barclay Hedge Fund Index
Sharpe Ratio (1%)	0.91	1.10	1.04
Sortino Ratio (1%)	1.53	0.77	0.72

Past 36 Months



Investment Allocation



POWERED BY LIQUID INDEXES