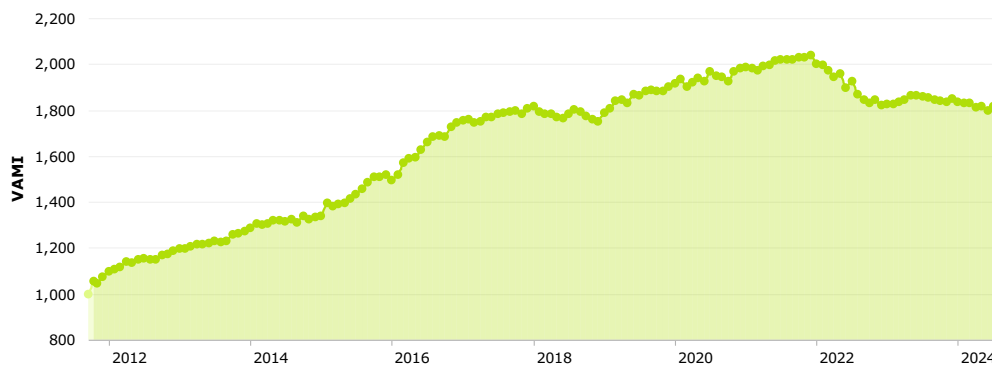


Report Date: July 2024

Index Description

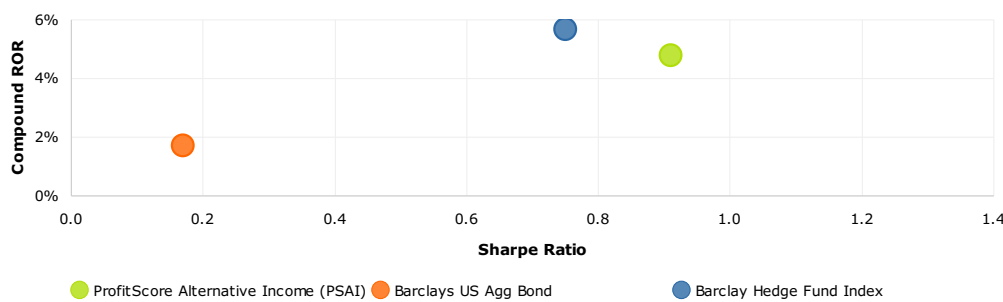
Growth of 1,000



ProfitScore Alternative Income (PSAI) represents a quantitatively based, absolute return, multi-strategy, multi-asset index. Designed to enhance active premium and dynamic risk protection, this index utilizes multiple uncorrelated tactical strategies with allocations to fixed income assets across the full spectrum of the yield curve. Fixed income strategies involve long/short treasuries, long/short credit default, and a tactically managed allocation to high yield corporate bonds. Investment solutions tracking the index will benefit from transparency, high liquidity, low degree of volatility and positive response to rising or falling interest rates.

For more information on PSAl and ProfitScore's other indices, please visit www.ProfitScoreIndex.com

Risk/Return



Key Features

- Highly liquid transparent investments
- Tactical models to minimize systematic risk
- Multiple models to mitigate model specific risk
- Multiple fixed income assets across the full spectrum of the yield curve
- Long and short positions

Monthly Returns

Live Performance Data

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2024	-0.79	-0.18	-0.01	-1.03	0.14	-1.13	1.29						-1.72
2023	0.26	-0.12	0.44	0.70	0.84	0.10	-0.33	-0.08	-0.50	-0.37	-0.14	0.72	1.52
2022	-1.76	-0.30	-1.30	-1.47	0.84	-3.04	1.41	-3.07	-1.10	-0.85	0.79	-1.19	-10.60
2021	0.27	-0.41	-0.47	0.91	0.41	0.80	0.38	0.01	-0.06	0.57	-0.11	0.48	2.80
2020	0.83	0.96	-1.61	0.92	1.07	-0.80	2.18	-0.85	-0.29	-1.09	2.39	0.70	4.41
2019	2.03	1.06	1.85	0.18	-0.78	2.12	-0.10	0.81	0.37	-0.34	0.19	0.80	8.45
2018	0.47	-1.23	-0.55	0.10	-0.80	-0.29	0.89	1.10	-0.45	-1.10	-0.82	-0.41	-3.08
2017	0.55	0.13	-0.81	0.29	1.11	0.02	0.82	0.22	0.30	0.08	-0.58	1.25	3.41
2016	-1.39	1.63	3.15	1.23	0.33	2.06	2.25	1.44	0.24	-0.24	2.27	1.35	15.20
2015	0.40	4.40	-1.20	0.85	0.31	1.43	1.40	1.57	1.86	1.67	-0.16	0.65	13.89
2014	0.88	1.74	-0.49	0.22	1.07	0.12	-0.39	0.77	-1.08	2.28	-1.28	0.70	4.57
2013	0.66	-0.01	0.70	0.73	0.20	0.38	0.93	-0.36	0.30	2.29	0.29	0.85	7.16
2012	2.20	0.80	0.54	2.30	-0.49	1.27	0.44	-0.29	0.06	1.52	0.46	1.22	10.46
2011										5.63	-0.92	2.85	7.64

Contact

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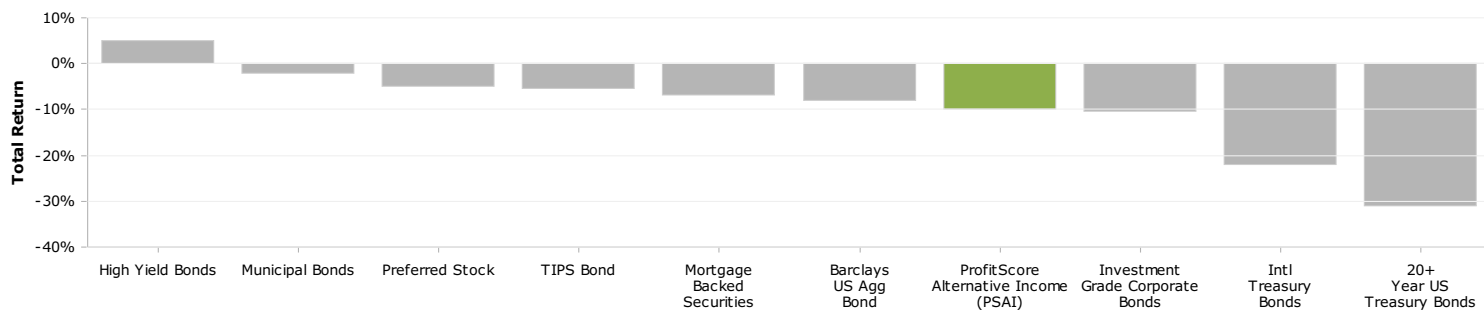
Important information: Past performance of a ProfitScore index is not an indication of future results. You cannot invest directly in any ProfitScore index. Performance of any ProfitScore index does not represent actual fund or portfolio performance. A fund or portfolio may differ significantly from the 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.

Reward Statistics (Annual)	ProfitScore Alternative Income (PSAI)	Barclays US Agg Bond	Barclay Hedge Fund Index
Compound ROR	4.77%	1.70%	5.65%
Average ROR	5.00%	1.84%	5.83%
Max Gain	15.20%	8.46%	11.14%
Consecutive Wins	7	7	7
% Winning Years	78.57%	78.57%	85.71%
Average Gain	7.23%	3.67%	7.36%
Gain Deviation	3.18%	3.20%	3.71%

Risk Statistics (Monthly)	ProfitScore Alternative Income (PSAI)	Barclays US Agg Bond	Barclay Hedge Fund Index
Standard Deviation	1.19%	1.33%	1.81%
Worst Loss	-3.07%	-4.15%	-9.16%
Consecutive Losses	5	6	4
% Losing Months	35.71%	46.10%	35.06%
Average Loss	-0.75%	-0.88%	-1.32%
Loss Deviation	0.64%	0.93%	1.49%

Risk/Reward Statistics (Annual)	ProfitScore Alternative Income (PSAI)	Barclays US Agg Bond	Barclay Hedge Fund Index
Sharpe Ratio (1%)	0.91	0.17	0.75
Sortino Ratio (1%)	1.70	0.22	1.08

Past 36 Months



Investment Allocation

