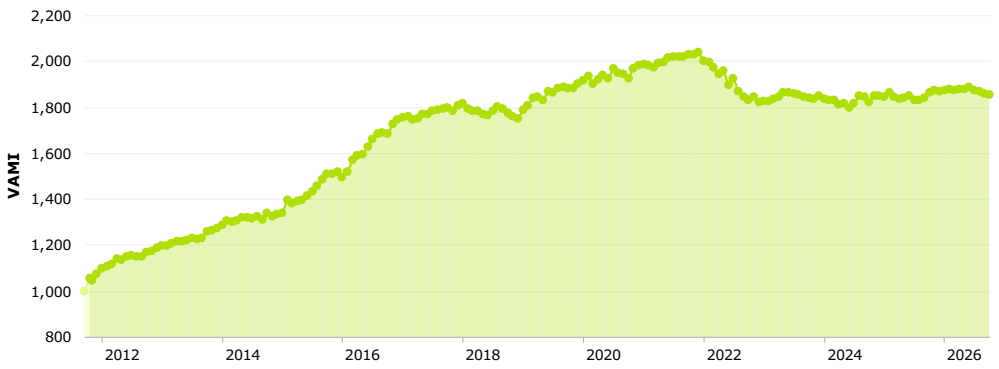
ProfitScore Alternative Income (PSAI)

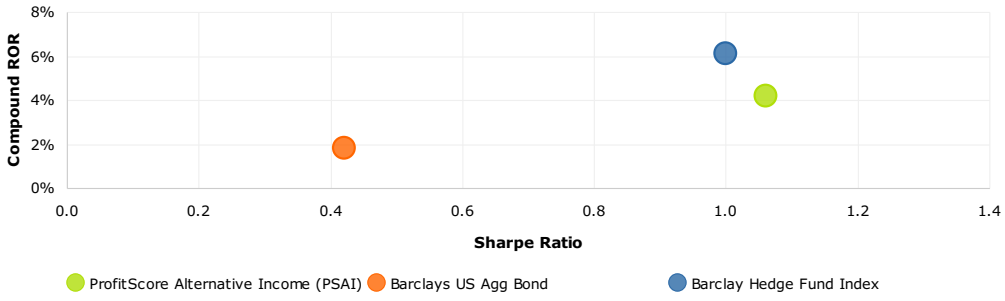
PROFITSCORE® CAPITAL MANAGEMENT, INC.

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	0.32	0.04	-0.24	0.22	0.16	0.48	-0.75	-0.20	-0.55	-0.22			-0.74
2025	-0.02	0.86	-0.94	-0.64	0.24	0.55	-1.02	0.12	0.56	1.20	0.39	-0.10	1.18
2024	-0.79	-0.18	-0.01	-1.03	0.14	-1.13	1.29	1.64	-0.13	-1.35	1.68	-0.24	-0.17
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

Index Description

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 PSAIand Profitscore's other indicies, please visit www.ProfitScoreIndex.com

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

Contact

John McClure, President & CIO

phone :: 208-489-5286

email :: john.mcclure@profitscore.com

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.

ProfitScore Alternative Income (PSAI)

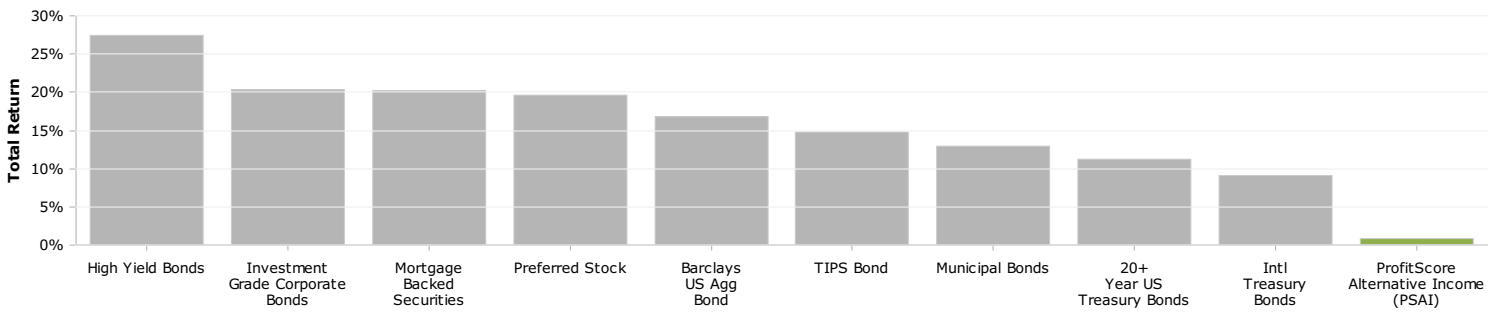
PROFITSCORE® CAPITAL MANAGEMENT, INC.

Reward Statistics (Annual)	ProfitScore Alternative Income (PSAI)	Barclays US Agg Bond	Barclay Hedge Fund Index
Compound ROR	4.18%	1.85%	6.14%
Average ROR	4.38%	1.98%	6.32%
Max Gain	15.20%	8.46%	12.59%
Consecutive Wins	7	7	7
% Winning Years	75.00%	75.00%	87.50%
Average Gain	6.72%	3.94%	7.77%
Gain Deviation	3.08%	3.05%	3.68%

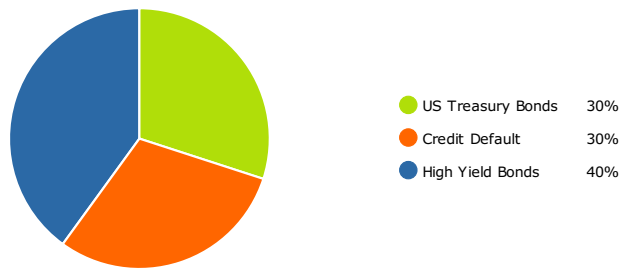
Risk Statistics (Monthly)	ProfitScore Alternative Income (PSAI)	Barclays US Agg Bond	Barclay Hedge Fund Index
Standard Deviation	1.14%	1.32%	1.78%
Worst Loss	-3.07%	-4.15%	-9.16%
Consecutive Losses	5	6	4
% Losing Months	37.57%	44.20%	34.81%
Average Loss	-0.70%	-0.92%	-1.29%
Loss Deviation	0.61%	0.94%	1.43%

Risk/Reward Statistics (Annual)	ProfitScore Alternative Income (PSAI)	Barclays US Agg Bond	Barclay Hedge Fund Index
Sharpe Ratio (1%)	0.81	0.27	1.23
Sortino Ratio (1%)	1.48	0.20	0.84

Past 36 Months



Investment Allocation



POWERED BY LIQUID INDEXES