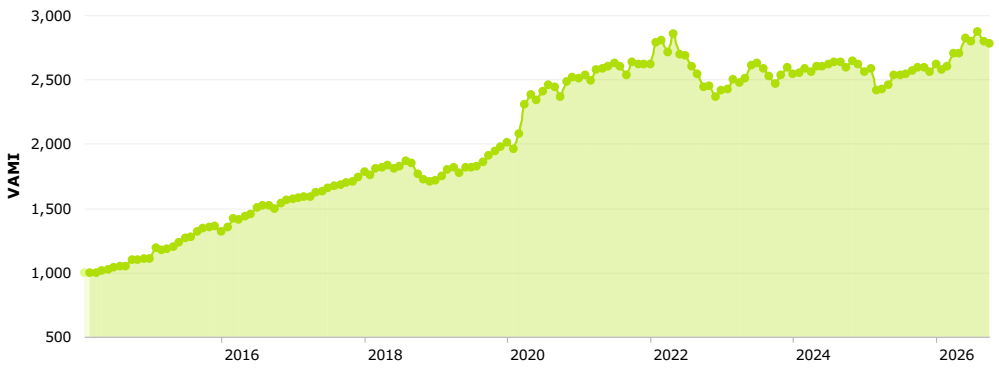
Regime-Adaptive Multi-Strat (PRAM)

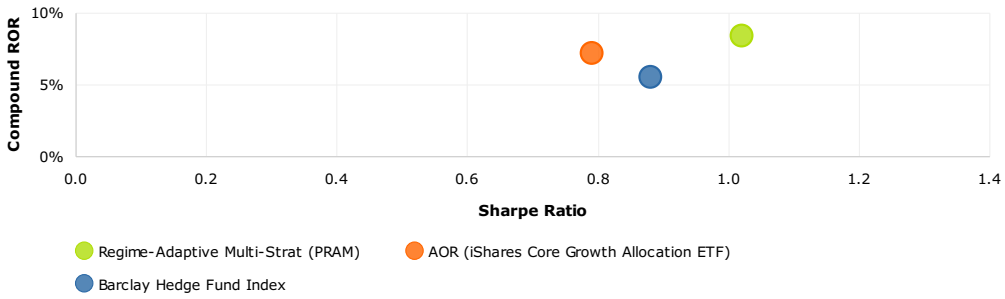
PROFITSCORE® CAPITAL MANAGEMENT, INC.

Report Date: October 2026

Growth of 1,000



Risk/Return



Index Description

The strength of ProfitScore's Regime-Adaptive Multi-Strat Program (PRAM) lies in its ability to measure changing market dynamics and systematically trade based on market states. Each highly liquid program uses unique sources of information to make trading decisions, reducing investment model correlation. The equity program places trades in S&P 500 Index secuties depending on the market's High Vol or Low Vol state. The program's US Treasury allocation systematically places trades in longer-dated US Treasury index securities based on Risk-On and Risk-Off market states. 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 and 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
- 60/40 allocations to tactical Equity and Treasury components
- Long and short positions

Monthly Returns

Live Performance Data

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2026	2.12	-1.41	1.00	3.62	0.04	4.59	-0.97	2.60	-2.60	-0.62			**8.43**
2025	-2.28	0.91	-6.43	0.13	1.61	2.90	0.07	0.17	1.10	1.03	-0.03	-1.16	**-2.27**
2024	-1.85	0.05	1.44	-1.09	1.67	0.25	0.63	0.37	0.23	-1.62	1.94	-0.89	**1.05**
2023	1.98	0.35	3.42	-1.04	1.35	3.80	0.89	-1.87	-2.26	-2.12	2.58	2.42	**9.64**
2022	0.00	6.25	0.69	-3.26	5.12	-5.54	-0.21	-3.17	-2.39	-3.83	0.33	-3.46	**-9.71**
2021	-0.54	1.21	-1.55	3.22	0.28	0.59	1.05	-0.89	-2.59	4.03	-0.57	-0.07	**4.05**
2020	1.79	-2.46	5.80	11.18	3.44	-2.01	2.87	2.22	-0.84	-3.01	4.97	1.49	**27.54**
2019	0.77	2.02	2.80	0.81	-2.41	2.34	0.34	0.37	1.86	2.75	1.73	1.49	**15.80**
2018	2.24	-1.38	2.82	0.60	0.63	-1.15	0.84	2.48	-0.83	-4.51	-2.41	-1.28	**-2.19**
2017	0.33	0.57	0.75	-0.20	2.12	0.55	1.71	0.81	0.54	1.02	0.38	2.36	**11.47**
2016	-3.25	2.77	4.67	-0.36	1.42	1.58	3.59	0.66	0.16	-1.69	2.87	1.74	**14.80**
2015	-0.64	8.06	-1.35	0.81	1.49	2.45	2.52	1.09	3.21	1.93	0.82	0.53	**22.69**
2014			-0.52	0.41	2.01	0.63	1.36	1.30	-0.24	4.97	0.10	0.68	**11.11**

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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Regime-Adaptive Multi-Strat (PRAM)

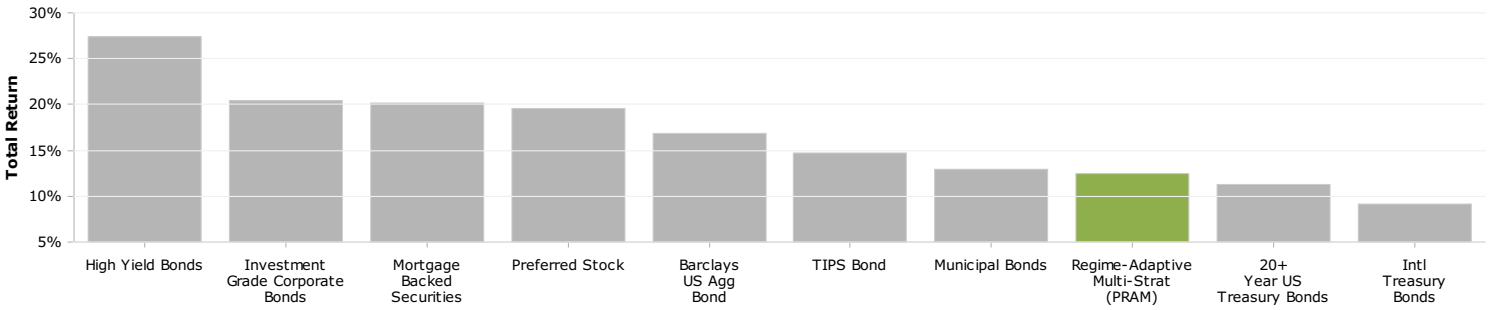
PROFITSCORE® CAPITAL MANAGEMENT, INC.

Reward Statistics (Annual)	Regime-Adaptive Multi-Strat (PRAM)	AOR ETF	Barclay Hedge Fund Index
Compound ROR	8.40%	7.20%	5.55%
Average ROR	8.87%	7.66%	5.75%
Max Gain	27.54%	18.94%	12.59%
Consecutive Wins	4	3	4
% Winning Years	76.92%	76.92%	84.62%
Average Gain	12.66%	11.96%	7.85%
Gain Deviation	6.14%	5.62%	3.78%

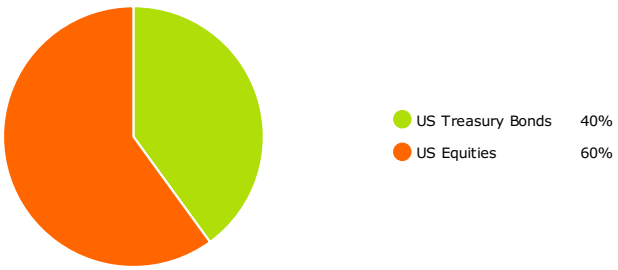
Risk Statistics (Monthly)	Regime-Adaptive Multi-Strat (PRAM)	AOR ETF	Barclay Hedge Fund Index
Standard Deviation	2.38%	2.72%	1.85%
Worst Loss	-6.43%	-9.45%	-9.16%
Consecutive Losses	5	4	4
% Losing Months	31.58%	34.87%	36.84%
Average Loss	-1.81%	-2.22%	-1.31%
Loss Deviation	1.39%	1.98%	1.48%

Risk/Reward Statistics (Annual)	Regime-Adaptive Multi-Strat (PRAM)	AOR ETF	Barclay Hedge Fund Index
Sharpe Ratio (1%)	0.90	0.97	1.04
Sortino Ratio (1%)	1.56	0.68	0.72

Past 36 Months



Investment Allocation



POWERED BY LIQUID INDEXES