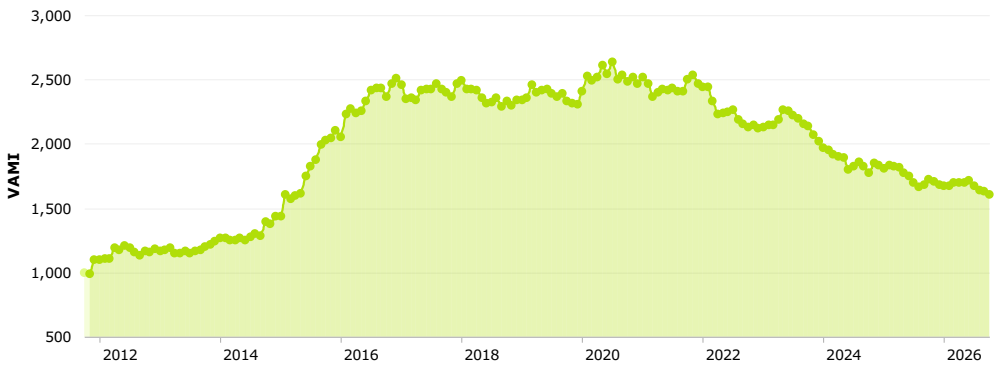
Long/Short U.S. Treasury (LSGB)

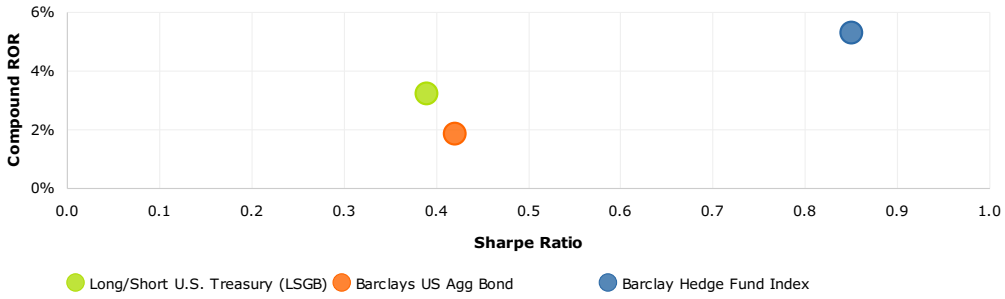
PROFITSCORE® CAPITAL MANAGEMENT, INC.

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	-0.55	-0.18	1.45	0.33	0.13	0.79	-2.72	-2.00	-0.37	-1.38			-4.48
2025	-1.42	1.70	-0.75	-0.22	-2.52	-1.26	-3.10	-1.60	0.59	2.70	-0.86	-1.51	-8.09
2024	-2.58	-0.61	-1.73	-0.92	-0.59	-4.77	1.47	1.95	-2.06	-2.85	4.28	-0.94	-9.25
2023	0.11	0.98	0.13	1.94	3.44	-0.57	-1.62	-0.86	-1.95	-0.80	-3.38	-2.37	-5.03
2022	-1.06	-0.04	-4.47	-4.20	0.35	0.25	0.74	-3.21	-1.45	-1.33	0.76	-0.96	-13.85
2021	1.97	-1.83	-4.05	1.16	1.02	-0.31	0.86	-1.24	-0.01	4.12	1.17	-2.64	-0.05
2020	4.54	4.99	-1.55	1.22	3.50	-2.33	3.46	-4.93	1.21	-1.99	1.48	-2.14	7.13
2019	0.19	0.68	4.19	-2.28	0.70	0.18	-1.43	-0.76	0.89	-2.30	-0.80	-0.62	-1.51
2018	0.96	-2.53	-0.20	-0.28	-2.55	-1.56	0.38	1.40	-3.06	1.83	-1.36	1.80	-5.21
2017	-1.96	-4.47	0.20	-0.76	3.18	0.43	0.03	1.59	-1.68	-0.98	-1.41	4.35	-1.77
2016	-2.42	8.89	1.60	-1.49	1.00	3.42	3.51	0.68	-0.12	-2.62	4.02	1.97	19.43
2015	0.36	11.71	-2.12	1.67	1.08	8.17	4.63	2.72	6.32	1.47	0.78	2.95	46.75
2014	2.16	0.00	-1.52	-0.01	1.54	-1.51	2.33	1.50	-0.91	8.30	-1.45	4.27	15.23
2013	-1.20	0.47	1.68	-3.51	0.00	1.19	-1.23	1.16	0.73	2.39	1.47	2.13	5.24
2012	0.12	0.28	0.37	7.34	-1.35	3.36	-1.78	-2.39	-2.69	3.02	-0.53	1.95	7.50
2011											-0.66	10.69	9.96

Index Description

Long/Short U.S. Treasury (LSGB) represents a quantitatively based, absolute return, multi-strategy index. Designed to enhance active premium and dynamic risk protection, this index utilizes multiple uncorrelated tactical strategies to capture price trends and positions assets to benefit from a rising or declining yield curve. 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 and 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
- Allocates to US treasury bonds
- Long and short positions

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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.

Long/Short U.S. Treasury (LSGB)

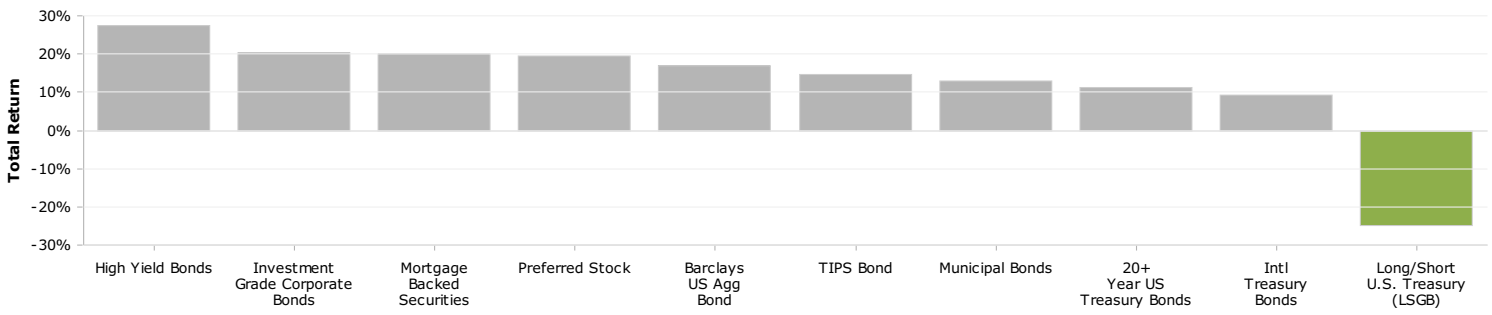
PROFITSCORE® CAPITAL MANAGEMENT, INC.

Reward Statistics (Annual)	Long/Short U.S. Treasury (LSGB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Compound ROR	3.22%	1.85%	5.28%
Average ROR	4.13%	1.99%	5.52%
Max Gain	46.75%	8.46%	12.59%
Consecutive Wins	6	7	6
% Winning Years	43.75%	75.00%	81.25%
Average Gain	15.89%	3.93%	8.25%
Gain Deviation	8.10%	3.05%	3.68%

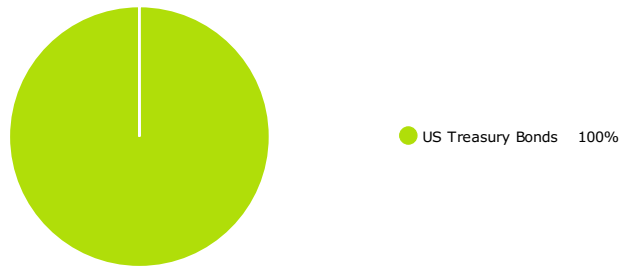
Risk Statistics (Monthly)	Long/Short U.S. Treasury (LSGB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Standard Deviation	2.69%	1.32%	1.83%
Worst Loss	-4.93%	-4.15%	-9.16%
Consecutive Losses	13	6	5
% Losing Months	48.89%	44.44%	36.56%
Average Loss	-1.70%	-0.92%	-1.34%
Loss Deviation	1.14%	0.94%	1.46%

Risk/Reward Statistics (Annual)	Long/Short U.S. Treasury (LSGB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Sharpe Ratio (1%)	0.28	0.26	0.98
Sortino Ratio (1%)	0.43	0.20	0.69

Past 36 Months



Investment Allocation



POWERED BY LIQUID INDEXES