

Strategy Goals:

A strategy that seeks to maximize total return from capital appreciation while minimizing potential losses during periods of market volatility.

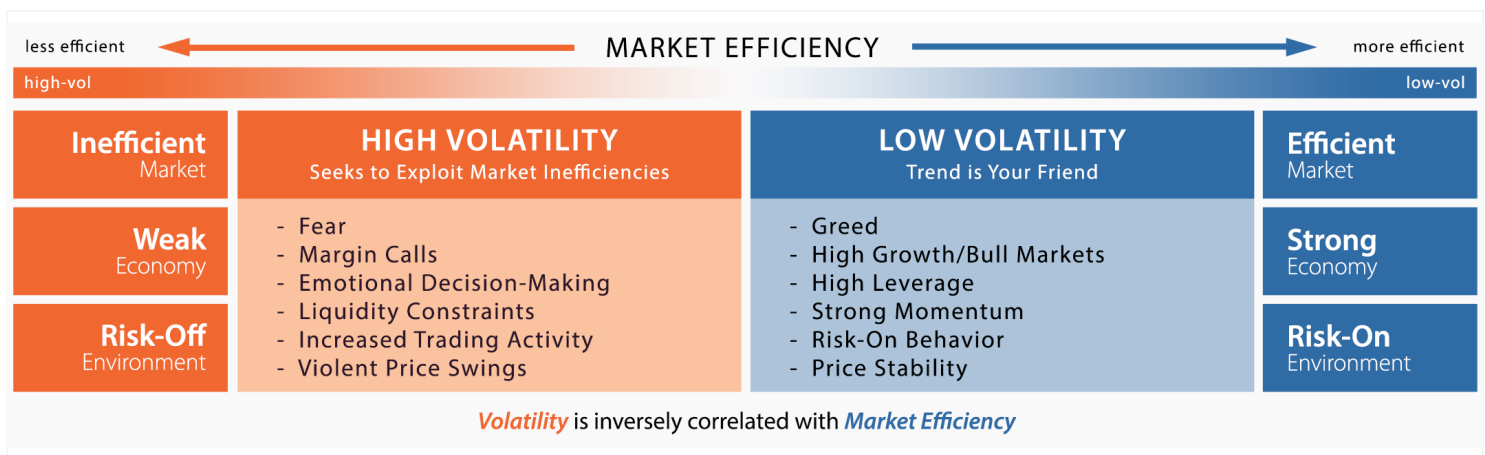
Created for Investors:

- Seeking to reduce portfolio volatility and increase the chances of achieving better long-term results.
- Looking for diversification, daily liquidity, and investment transparency.
- Hoping for an opportunity to generate positive returns irrespective of market conditions.

Investment Framework:

The Strategy is based on the premise that US equity markets can be characterized by two distinct states: low volatility and high volatility. By aligning our approach to benefit during the prevailing market state, our goal is to optimize risk-adjusted returns and improve the consistency of portfolio performance.

Using the same investment strategies for low- and high-volatility states would be equivalent to bringing a golf club to a tennis match. The ProfitScore Regime-Adaptive Long/Short Equity (PSRAE) Strategy, first identifies the market state and then uses the most beneficial investment strategy for that market environment:

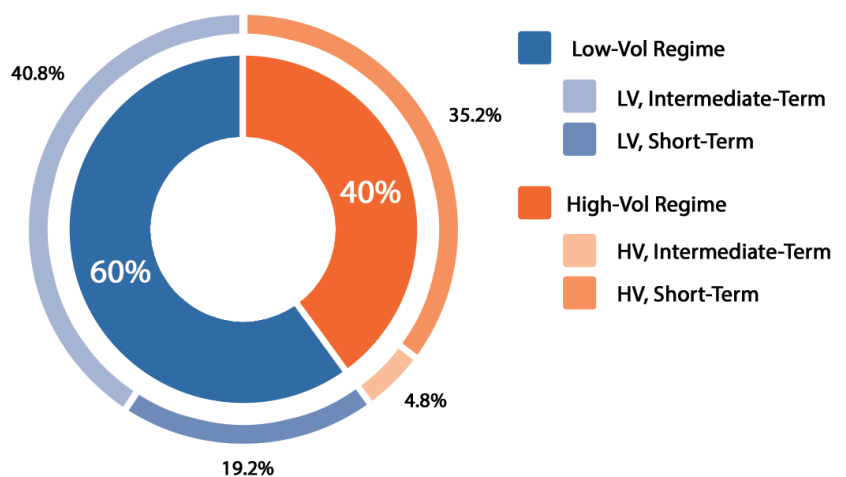


Allocation Considerations: Depending on how you allocate your portfolio, the ProfitScore Regime Adaptive Equity Strategy can fit into one of several allocation objectives: Large Cap Equity, Long/Short Equity, Liquid Alternatives, and Managed Futures.

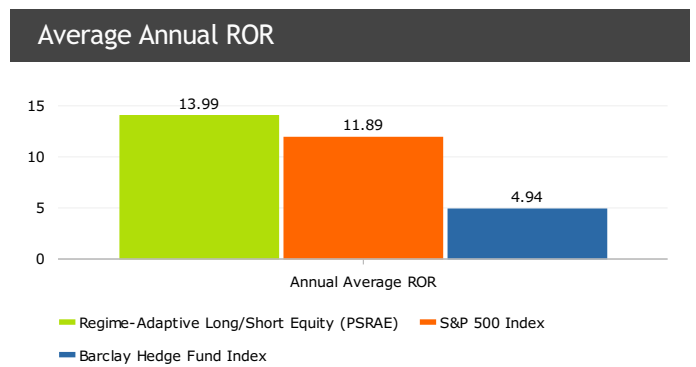
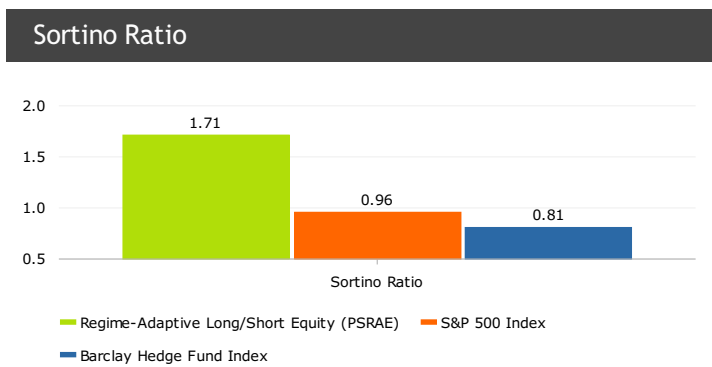
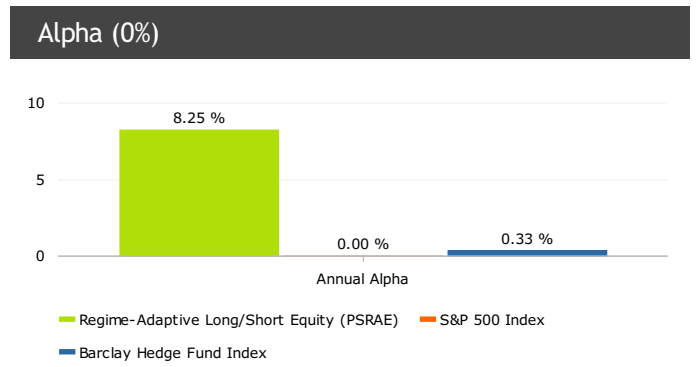
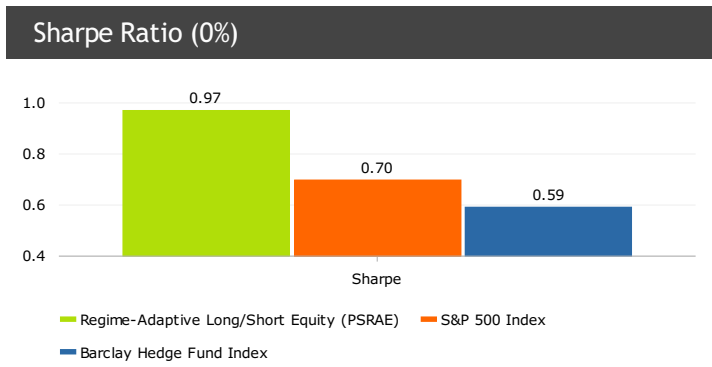
Opportunity Capture: By adjusting exposures (Long or Short) based on market conditions, the strategy can potentially capture growth opportunities during rising markets and profit from falling markets.

Diversification: Since the strategy's correlation with equity markets can vary from positive to negative, it may help diversify a portfolio and improve risk-adjusted returns.

Portfolio Stabilization: The dynamic nature of the strategy may help stabilize a portfolio during periods of market stress, providing a buffer against significant declines in equity markets.



The ProfitScore Regime-Adaptive Long/Short Equity (PSRAE) Strategy aims to provide better risk-adjusted returns over the long term by providing consistent returns across a range of market conditions. It is designed to help investors ride out short-term market fluctuations and focus on long-term investment goals.



Important disclosure 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. A decision to invest in any such fund or portfolio should not be made in reliance on any of the statements set forth in this web site. Inclusion of a security within any ProfitScore index is not a recommendation by ProfitScore to buy, sell, or hold such security, nor is it considered to be investment advice. 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 receives compensation in connection with licensing rights to its indices. All information relating to any ProfitScore index is impersonal and not tailored to the specific financial circumstances of any person, entity or group of persons. Index methodologies are available upon request to ProfitScore.

No Solicitation of Investment Advice: ProfitScore is not offering or rendering investment or financial planning advice through this web site. This web site is limited to dissemination of general information about ProfitScore's services and as a means of contacting us. Data and information are provided for informational purposes only, and are not intended for trading purposes. ProfitScore gives no warranty, express or implied, as to the accuracy, reliability, utility or completeness of any information contained in this web site. Neither ProfitScore, nor any of its data or content providers shall be liable for any errors or delays in the content, or for any actions taken in reliance thereon. ProfitScore is not responsible for the contents of any web site linked in this web site. ProfitScore reserves the right at any time, and without notice, to change, amend, or cease publication of the Indices.

Copyright © ProfitScore Capital Management, Inc. 2004-2024. All rights reserved. This material is proprietary and may not be reproduced, transferred or distributed in any form without the prior written consent of ProfitScore.