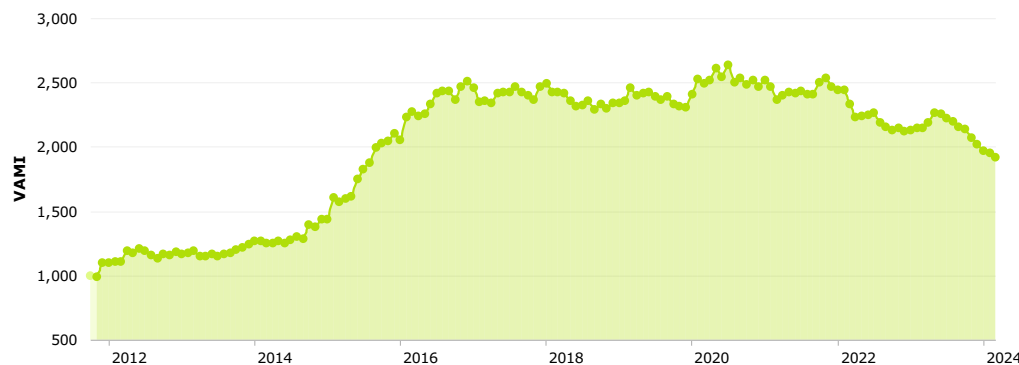


Long/Short U.S. Treasury (LSGB)

Report Date: March 2024

Index Description

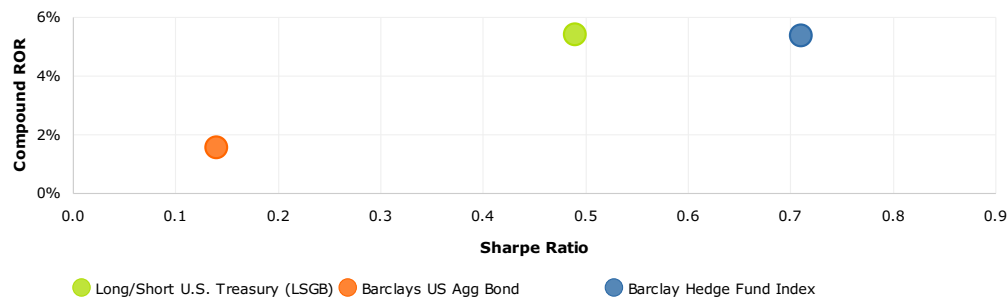
Growth of 1,000



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 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
- Allocates to US treasury bonds
- Long and short positions

Monthly Returns

Live Performance Data

| | JAN | FEB | MAR | APR | MAY | JUN | JUL | AUG | SEP | OCT | NOV | DEC | YEAR |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--------|
| 2024 | -2.58 | -0.61 | -1.73 | | | | | | | | | | -4.85 |
| 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 |

Contact

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.

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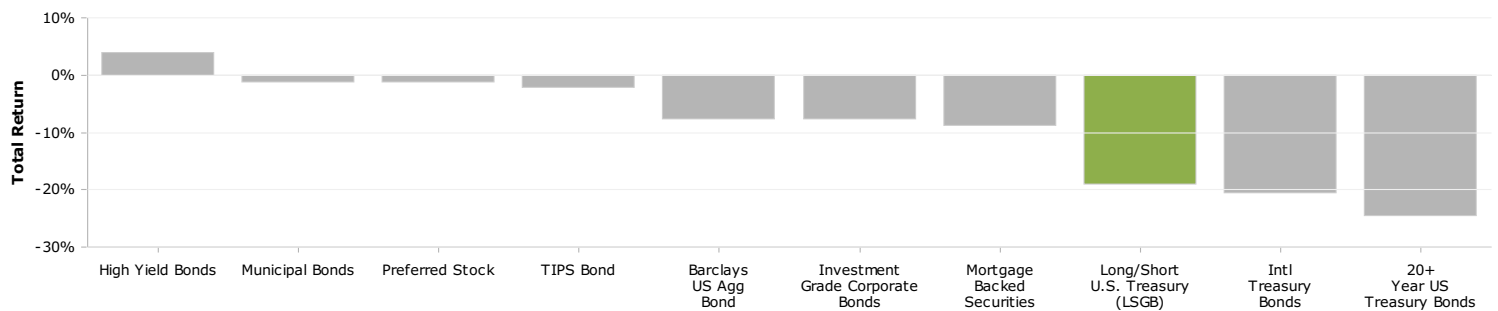
Long/Short U.S. Treasury (LSGB)

| Reward Statistics (Annual) | Long/Short U.S. Treasury (LSGB) | Barclays US Agg Bond | Barclay Hedge Fund Index |
|----------------------------|---------------------------------|----------------------|--------------------------|
| Compound ROR | 5.40% | 1.54% | 5.36% |
| Average ROR | 6.36% | 1.70% | 5.56% |
| Max Gain | 46.75% | 8.46% | 11.14% |
| Consecutive Wins | 6 | 7 | 6 |
| % Winning Years | 50.00% | 71.43% | 78.57% |
| Average Gain | 15.89% | 3.89% | 7.67% |
| Gain Deviation | 8.42% | 3.20% | 3.71% |

| Risk Statistics (Monthly) | Long/Short U.S. Treasury (LSGB) | Barclays US Agg Bond | Barclay Hedge Fund Index |
|---------------------------|---------------------------------|----------------------|--------------------------|
| Standard Deviation | 2.80% | 1.31% | 1.81% |
| Worst Loss | -4.93% | -4.15% | -9.16% |
| Consecutive Losses | 5 | 6 | 4 |
| % Losing Months | 44.97% | 46.98% | 35.57% |
| Average Loss | -1.74% | -0.85% | -1.32% |
| Loss Deviation | 1.15% | 0.92% | 1.50% |

| Risk/Reward Statistics (Annual) | Long/Short U.S. Treasury (LSGB) | Barclays US Agg Bond | Barclay Hedge Fund Index |
|---------------------------------|---------------------------------|----------------------|--------------------------|
| Sharpe Ratio (1%) | 0.49 | 0.14 | 0.71 |
| Sortino Ratio (1%) | 0.86 | 0.17 | 1.00 |

Past 36 Months



Investment Allocation

