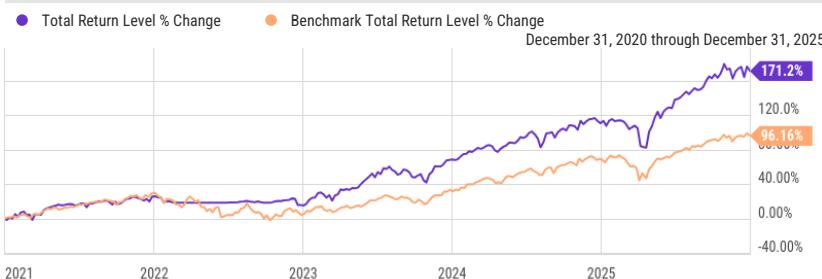


# ABO Core MultiIndex 125 Index (G)



Performance data quoted presents past performance; past performance does not guarantee future results; the investment return and principal value of an investment will fluctuate; an investor's shares, when redeemed, may be worth more or less than their original cost; current performance may be lower or higher than quoted performance data and can be accessed at [https://go.ycharts.com/fund\\_contact\\_info](https://go.ycharts.com/fund_contact_info).

| Performance  | 12/31/2025 | 1M     | 3M    | 6M     | YTD    | 1Y*    | 3Y*    | 5Y*    | 10Y*   | AT*    |
|--------------|------------|--------|-------|--------|--------|--------|--------|--------|--------|--------|
| Total Return |            | -0.53% | 2.88% | 14.10% | 29.60% | 29.60% | 33.09% | 22.08% | 23.87% | 16.98% |
| Benchmark    |            | 0.06%  | 2.66% | 11.00% | 17.88% | 17.88% | 23.01% | 14.42% | 14.82% | 10.80% |

\*Figures are annualized.

| Total Returns   | 2015  | 2016   | 2017   | 2018   | 2019   | 2020   | 2021   | 2022    | 2023   | 2024   | 2025   |
|-----------------|-------|--------|--------|--------|--------|--------|--------|---------|--------|--------|--------|
| Model Portfolio | 3.73% | 12.47% | 23.15% | -3.10% | 40.11% | 66.74% | 25.55% | -8.38%  | 46.27% | 24.37% | 29.60% |
| Benchmark       | 1.38% | 11.96% | 21.83% | -4.38% | 31.49% | 18.40% | 28.71% | -18.11% | 26.29% | 25.02% | 17.88% |

## Fundamentals

|                     |        |
|---------------------|--------|
| Distribution Yield  | 0.69%  |
| Dividend Yield      | 0.69%  |
| Weighted Avg PE     | 30.01  |
| Weighted Avg P/S    | 4.875  |
| Weighted Med ROE    | 36.35% |
| Yield to Maturity   | --     |
| Effective Duration  | --     |
| Average Coupon      | --     |
| Avg Credit Qual Scr | --     |

## Top 10 Holdings

| HOLDING                     | WEIGHT |
|-----------------------------|--------|
| Invesco QQQ Trust, Series 1 | 23.86% |
| iShares S&P 100 ETF         | 23.30% |
| SPDR S&P 500 ETF Trust      | 22.52% |
| ProShares Ultra QQQ         | 15.97% |
| ProShares Ultra S&P500      | 14.34% |

## Top 10 Underlying Holdings

| HOLDING                     | WEIGHT |
|-----------------------------|--------|
| NVIDIA Corp.                | 8.44%  |
| Apple, Inc.                 | 7.45%  |
| Microsoft Corp.             | 6.63%  |
| Amazon.com, Inc.            | 4.31%  |
| Alphabet, Inc.              | 3.39%  |
| Broadcom Inc.               | 3.04%  |
| Meta Platforms, Inc.        | 3.02%  |
| Alphabet, Inc.              | 2.89%  |
| Tesla, Inc.                 | 2.86%  |
| Palantir Technologies, Inc. | 1.26%  |

## Region Exposure

|                        |        |
|------------------------|--------|
| Americas               | 99.00% |
| North America          | 98.78% |
| Latin America          | 0.22%  |
| Greater Europe         | 0.79%  |
| United Kingdom         | 0.22%  |
| Europe - Developed     | 0.57%  |
| Europe - Emerging      | --     |
| Africa and Middle East | --     |
| Greater Asia           | 0.21%  |
| Japan                  | --     |
| Australasia            | --     |
| Asia - Developed       | --     |
| Asia - Emerging        | 0.21%  |

## Stock Style Exposure

|                  |        |
|------------------|--------|
| Large Cap Value  | 19.58% |
| Large Cap Blend  | 44.56% |
| Large Cap Growth | 23.73% |
| Mid Cap Value    | 3.34%  |
| Mid Cap Blend    | 4.99%  |
| Mid Cap Growth   | 3.42%  |
| Small Cap Value  | 0.14%  |
| Small Cap Blend  | 0.23%  |
| Small Cap Growth | 0.01%  |

## Bond Credit Quality Exposure

|           |       |
|-----------|-------|
| AAA       | 0.00% |
| AA        | 0.00% |
| A         | 0.00% |
| BBB       | 0.00% |
| BB        | 0.00% |
| B         | 0.00% |
| Below B   | 0.00% |
| Not Rated | 0.00% |

## Gross of Fees

Benchmark: S&P 500 Total Return

Rebalance Frequency: Never

Max Fee: --

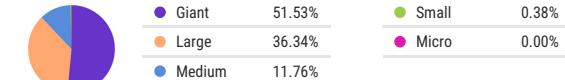
Advisory Fee: Never

Expense Ratio: 0.35%

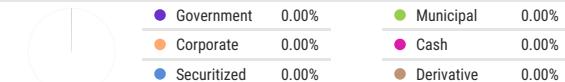
## Asset Allocation

| Asset Allocation | % Net  | % Long | % Short |
|------------------|--------|--------|---------|
| Cash             | 4.29%  | 4.32%  | 0.02%   |
| Stock            | 95.59% | 95.70% | 0.11%   |
| Bond             | 0.00%  | 0.00%  | 0.00%   |
| Convertible      | 0.00%  | 0.00%  | 0.00%   |
| Preferred        | 0.00%  | 0.00%  | 0.00%   |
| Other            | 0.11%  | 0.11%  | 0.00%   |

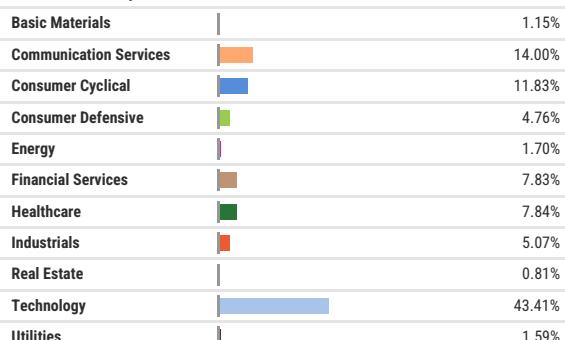
## Market Capitalization



## Bond Sector Exposure



## Stock Sector Exposure



## Bond Maturity Exposure



## Risk

|                         | 12/31/2025 | 3Y     | 5Y     | 10Y    |
|-------------------------|------------|--------|--------|--------|
| Alpha                   |            | 6.566  | 10.62  | 11.40  |
| Beta                    |            | 1.194  | 0.7354 | 0.8147 |
| Standard Deviation      |            | 16.62% | 14.90% | 15.56% |
| Historical Sharpe Ratio |            | 1.698  | 1.266  | 1.396  |
| Max Drawdown            |            | 16.10% | 16.10% | 17.33% |
| Var 5%                  |            | 1.70%  | 1.58%  | 1.69%  |
| Historical Sortino      |            | 3.002  | 2.163  | 2.192  |

## Performance Disclosure

For Investment Professional Use Only. Hypothetical returns are for illustrative purposes only, not indicative of actual performance. They are based on simulated models, not real investment decisions. Actual outcomes may vary due to market fluctuations, economic conditions, fees, and investor behavior. Hypothetical returns do not guarantee future performance. Carefully consider financial objectives, risk tolerance, and consult a qualified financial professional before investing. Past performance is not predictive. Investments carry inherent risks. Conduct thorough research and due diligence. Seek guidance from your Compliance team or regulatory authorities for any questions or concerns.

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