

GIPS COMPOSITE REPORT

Dark Pools AI® Composite

Performance through June 30, 2026

GIPS REPORT AS OF June 30, 2026	INCEPTION DATE October 1, 2024	REPORTING CURRENCY USD	RETURN Gross return	BENCHMARK S&P 500 Total Return Index
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INVESTMENT STRATEGY

The strategy is a systematic, data-driven equity and equity ETF approach designed to identify statistically significant institutional order flows. The model analyzes large volumes of off-exchange trading data and focuses on transactions exceeding defined statistical thresholds, including 2-sigma or greater events. A one-day price confirmation filter is used to assess subsequent price direction, with long or short positions established based on observed follow-through. The strategy is intended to capture trading opportunities associated with unusually large institutional liquidity events.

COMPOSITE RETURN HISTORY

PERIOD	COMPOSITE Gross	BENCHMARK S&P 500 TR	ACCOUNTS	COMPOSITE ASSETS USD \$000s	FIRM ASSETS USD \$000s
2026 YTD	0.56%	10.21%	<=5	132	422
2025	25.67%	17.89%	<=5	131	405
2024*	4.46%	4.60%	<=5	104	325

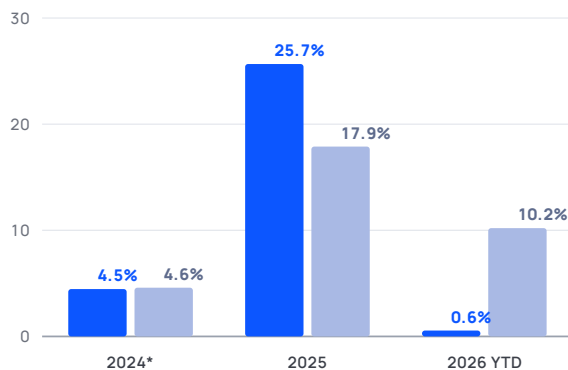
* 2024 is a partial inception-year period. 2026 YTD reflects January 1 through June 30, 2026.

GRAPHICAL OVERVIEW

Annual return in %

Composite (gross) vs. S&P 500 TR benchmark

■ Composite ■ Benchmark



Indexed composite return

Growth of \$100 from composite inception; monthly series.

■ Composite, indexed to 100



Past performance is not indicative of future results. Gross-of-fee returns are reduced by trading costs.

Disclosure

Performance through June 30, 2026

Compliance

TruthSayer AI claims compliance with the Global Investment Performance Standards (GIPS®) and has prepared and presented this report in compliance with the GIPS standards. TruthSayer AI has been independently verified for the periods September 1, 2024 through June 30, 2026. A firm that claims compliance with the GIPS standards must establish policies and procedures for complying with all the applicable requirements of the GIPS standards. Verification provides assurance on whether the firm's policies and procedures related to composite and pooled fund maintenance, as well as the calculation, presentation, and distribution of performance, have been designed in compliance with the GIPS standards and have been implemented on a firm-wide basis. Verification does not provide assurance on the accuracy of any specific performance report. The Dark Pools AI composite has had a performance examination for the periods October 1, 2024 through June 30, 2026. The verification and performance examination reports are available upon request.

Firm definition

TruthSayer AI is a separate legal entity associated with of Spark Intelligence Inc. TruthSayer AI currently operates primarily under a subscription-based model rather than charging clients an AUM-based investment management fees. The firm's full list of composite descriptions is available upon request.

Performance presentation

Results are based on fully discretionary accounts under management, including those accounts no longer with the firm. Past performance is not indicative of future results. The Composite contains only firm accounts.

The currency used to express performance is USD. Returns include the reinvestment of all income. Gross-of-fee returns are reduced by trading costs. Composite dispersion is measured by the asset-weighted standard deviation of annual gross returns of those portfolios included in the composite for the full year. Composite Dispersion is not presented since the Composite had 5 or fewer accounts for all years. The 3-year annualized standard deviation measures the variability of the composite gross returns and benchmark returns over the preceding 36-month period. The 3-year annualized standard deviation is not presented since the composite did not have 36 months of performance at the end of any calendar year. Policies for valuing investments, calculating performance, and preparing GIPS Reports are available upon request.

Benchmark

S&P 500 TR Index - The index is a market-capitalization-weighted index of the 500 largest U.S. publicly traded companies.

Graphical presentation

The graphical overview uses the monthly composite return series supplied in TruthSayer AI's GIPS-compliant performance workbook. Annual composite, benchmark, account-count and asset figures are the figures presented in the verifier-provided GIPS report.

Trademark

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