

Report Date: September 2025

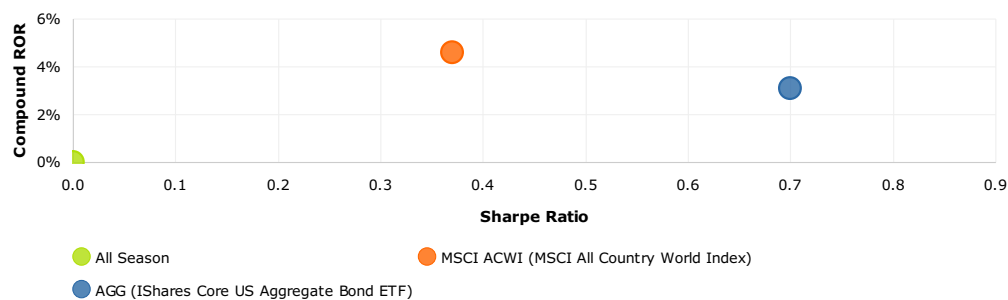
Index Description

Growth of 1,000

The All Season strategy can be best described as our flagship core strategy with the intent of earning consistent positive returns with low correlation to the MSCI All Country World Index benchmark and significantly reduced risk of capital loss through all market conditions. Specifically, the strategy allocates assets among five different modules each operating with a different set of criteria as shown in the investment allocation. All Season uses individual stock, specialty mutual funds, exchange traded funds and master limited partnerships as primary investments. High risk adjusted returns are generated through our proprietary net exposure analysis, selection criteria and position sizing methodology.

For more information on and Profitscore's other indices, please visit www.ProfitScoreIndex.com

Risk/Return



Monthly Returns

[Live Performance Data](#)

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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Reward Statistics (Annual)	All Season	MSCI ACWI	AGG
Compound ROR	-	4.61%	3.09%
Average ROR	-	6.39%	3.20%
Max Gain	-	31.64%	8.46%
Consecutive Wins	-	5	10
% Winning Years	0.00%	70.37%	86.96%
Average Gain	-	16.14%	4.36%
Gain Deviation	0.00%	8.72%	3.11%

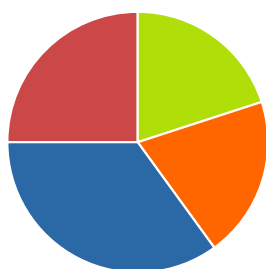
Risk Statistics (Monthly)	All Season	MSCI ACWI	AGG
Standard Deviation	0.00%	4.50%	1.29%
Worst Loss	0.00%	-19.91%	-4.14%
Consecutive Losses	-	6	6
% Losing Months	0.00%	40.19%	41.67%
Average Loss	-	-3.74%	-0.85%
Loss Deviation	0.00%	3.35%	0.87%

Risk/Reward Statistics (Annual)	All Season	MSCI ACWI	AGG
Sharpe Ratio (1%)	0.00	0.32	0.72
Sortino Ratio (1%)	0.00	0.30	0.48

Past 36 Months

There is not enough data available.

Investment Allocation



Income	20%
Active Managers	20%
Passive Funds	35%
Alternatives/Low Correlation	25%