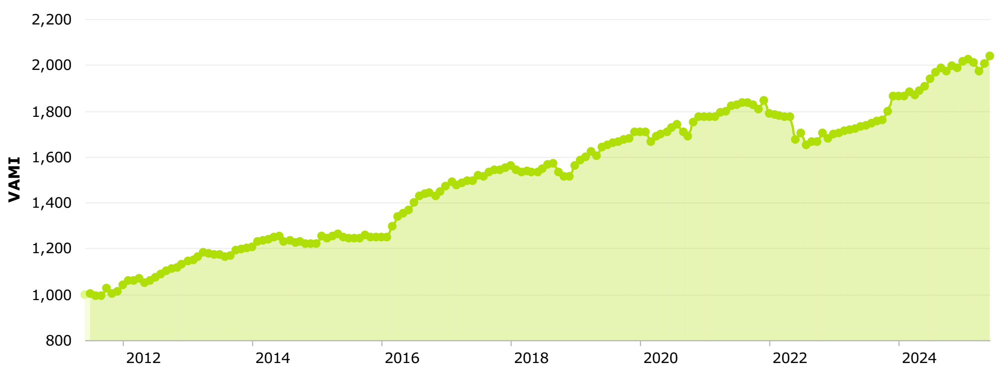
Tactical Arbitrage High Yield Bond (THYB)

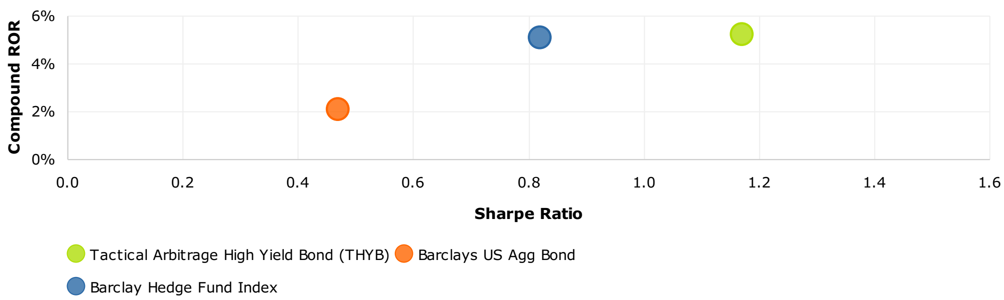
PROFITSCORE®
CAPITAL MANAGEMENT, INC.

Report Date: June 2025

Growth of 1,000



Risk/Return



Monthly Returns

Live Performance Data

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2025	1.27	0.63	-0.87	-1.72	1.67	1.58							**2.54**
2024	-0.03	0.00	1.13	-0.86	1.05	0.98	1.64	1.53	1.09	-0.71	1.03	-0.31	**6.70**
2023	1.10	0.34	0.41	0.36	0.40	0.43	0.40	0.44	0.44	0.43	2.18	3.58	**10.97**
2022	-3.08	-0.25	-0.34	-0.24	0.10	-5.70	1.54	-2.83	0.63	0.00	2.38	-1.35	**-9.02**
2021	-0.11	0.13	0.04	0.95	0.24	1.25	0.27	0.57	-0.07	-0.39	-0.96	2.04	**4.00**
2020	-0.02	0.02	-2.37	1.31	0.60	0.57	1.14	0.74	-1.93	-0.98	3.43	1.50	**3.94**
2019	2.91	1.55	1.02	1.41	-1.18	2.49	0.42	0.56	0.47	0.30	0.53	1.58	**12.68**
2018	0.59	-1.16	-0.54	0.22	-0.29	0.09	0.87	1.14	0.47	-2.35	-1.27	0.04	**-2.22**
2017	1.64	1.37	-0.93	0.70	0.61	0.09	1.35	-0.03	1.08	0.59	0.08	0.47	**7.22**
2016	0.00	0.00	3.68	3.31	0.93	1.05	2.66	1.95	0.64	0.24	-0.72	1.04	**15.70**
2015	0.00	2.40	-0.48	0.59	0.72	-1.17	-0.28	0.00	0.00	1.07	-0.62	0.00	**2.21**
2014	0.59	1.88	0.14	0.47	0.78	0.57	-1.92	0.35	-0.82	0.36	-0.69	0.09	**1.76**
2013	1.24	0.56	0.93	1.92	-0.64	-0.40	-0.10	-0.69	0.36	2.12	0.38	0.37	**6.17**
2012	3.07	1.74	-0.01	0.88	-1.66	0.77	1.43	1.14	1.50	0.80	0.14	1.51	**11.84**
2011							0.47	-1.30	0.00	3.48	-2.39	1.03	**1.19**

Index Description

Tactical High Yield Bond (THYB) 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 tends in HY corporate bonds. The index produces a yield equal to HY corporate bonds while minimizing downside risk. Due to the nature of its construction, THYB produces the highest risk adjust returns of any index we offer on this site. 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 THYBand Profitscore's other indicies, please visit www.ProfitScoreIndex.com

Key Features

- Liquid transparent investments
- Tactical models to minimize systematic risk
- Multiple models to mitigate model specific risk
- Allocates to HY corporate bonds
- Long only - No short positions

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Tactical Arbitrage High Yield Bond (THYB)

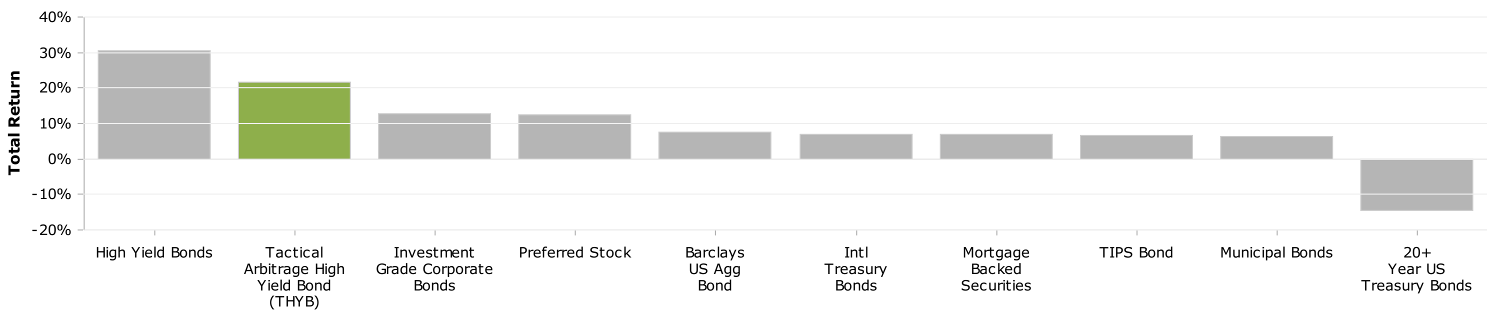
PROFITSCORE CAPITAL MANAGEMENT, INC.

Reward Statistics (Annual)	Tactical Arbitrage High Yield Bond (THYB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Compound ROR	5.22%	2.10%	5.10%
Average ROR	5.41%	2.24%	5.33%
Max Gain	15.70%	8.46%	11.14%
Consecutive Wins	7	7	6
% Winning Years	86.67%	80.00%	80.00%
Average Gain	6.69%	4.01%	7.88%
Gain Deviation	2.93%	3.09%	3.66%

Risk Statistics (Monthly)	Tactical Arbitrage High Yield Bond (THYB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Standard Deviation	1.28%	1.33%	1.83%
Worst Loss	-5.70%	-4.15%	-9.16%
Consecutive Losses	4	6	4
% Losing Months	26.79%	44.64%	36.90%
Average Loss	-1.04%	-0.89%	-1.34%
Loss Deviation	1.06%	0.94%	1.50%

Risk/Reward Statistics (Annual)	Tactical Arbitrage High Yield Bond (THYB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Sharpe Ratio (1%)	0.95	0.35	0.92
Sortino Ratio (1%)	1.49	0.26	0.66

Past 36 Months



Investment Allocation