Short-Term High Yield Bond (SHYB)



Report Date: October 2025

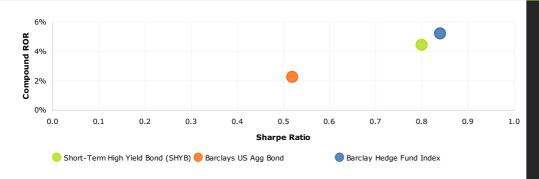


Index Description

Short-Term High Yield Bond (SHYB) represents a quantitatively-based, absolute return, multistrategy index. Designed to enhance active premium and dynamic risk protection, this index utilizes multiple uncorrelated tactical strategies with allocations to high yield assets. Investment solutions tracking the index will benefit from transparency, high liquidity, low degree of volatility, and positive response to rising or falling interest rates.

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Risk/Return



Key Features

- Liquid transparent investments
- Tactical models to minimize systematic risk
- Multiple models to mitigate model specific risk
- Allocates to HY credit default swaps
- Long and short positions

Monthly Returns

Live Performance Data

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	ОСТ	NOV	DEC	YEAR
2025	-0.35	0.33	-1.21	0.37	1.08	0.98	-0.54	0.46	0.11	0.74			1.96
2024	0.00	0.00	0.19	-1.36	-0.35	-0.29	0.65	1.49	0.16	-0.70	-0.06	0.54	0.24
2023	-0.70	-1.83	0.78	-0.10	-1.19	0.33	0.00	0.00	-0.31	-1.01	0.00	0.00	-3.98
2022	0.03	-0.58	-0.53	-1.53	2.53	-2.78	1.91	-3.24	-3.05	-1.50	-1.31	-1.21	-10.86
2021	-0.37	-0.25	1.45	0.64	0.24	0.88	0.19	0.00	-0.08	-0.49	0.42	0.16	2.81
2020	-0.58	-0.54	-0.28	0.00	0.00	-2.06	3.02	-0.48	1.47	-0.60	1.26	1.48	2.62
2019	1.90	0.47	1.50	-0.10	-1.23	2.99	0.02	2.50	-0.21	0.06	0.36	0.53	9.06
2018	-0.12	-0.34	-0.83	0.20	-0.34	0.02	1.33	0.78	-0.04	-1.17	0.40	-2.95	-3.08
2017	0.57	1.53	-1.38	0.39	0.61	-0.44	0.51	-0.42	0.47	0.01	-1.12	0.20	0.90
2016	-3.07	-1.15	3.41	-0.36	-1.27	2.79	0.51	1.11	-0.18	0.77	6.25	1.40	10.34
2015	1.14	2.21	-1.77	0.66	-1.03	0.79	1.85	3.46	0.46	2.90	-0.08	0.01	10.99
2014	0.38	2.87	-0.80	-0.06	1.21	0.61	0.21	0.93	-1.67	0.97	-2.19	-1.01	1.35
2013	1.10	-1.41	-0.47	1.95	1.87	1.12	4.47	-0.98	-0.13	2.51	-0.81	0.69	10.20
2012	2.28	-0.46	1.66	0.87	2.27	0.52	0.43	-1.21	-0.35	1.64	1.81	0.12	9.93
2011					0.55	1.57	0.99	3.04	8.09	8.84	1.50	-0.07	26.81

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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.

Short-Term High Yield Bond (SHYB)



Reward Statistics (Annual)	Short-Term High Yield Bond (SHYB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Compound ROR	4.44%	2.27%	5.23%
Average ROR	4.78%	2.41%	5.48%
Max Gain	26.81%	8.46%	11.57%
Consecutive Wins	7	7	6
% Winning Years	80.00%	80.00%	80.00%
Average Gain	7.27%	4.31%	8.43%
Gain Deviation	5.20%	3.03%	3.62%

Risk Statistics (Monthly)	Short-Term High Yield Bond (SHYB)	Barclays US Agg Bond	Barclay Hedge Fund Index	
Standard Deviation	1.63%	1.31%	1.82%	
Worst Loss	-3.24%	-4.15%	-9.16%	
Consecutive Losses	7	6	5	
% Losing Months	39.66%	44.25%	36.78%	
Average Loss	-0.91%	-0.88%	-1.33%	
Loss Deviation	0.80%	0.93%	1.48%	

Risk/Reward Statistics (Annual)	Short-Term High Yield Bond (SHYB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Sharpe Ratio (1%)	0.62	0.41	0.96
Sortino Ratio (1%)	1.21	0.30	0.68

