

Short-Term High Yield Bond (SHYB)

Report Date: January 2025

Index Description

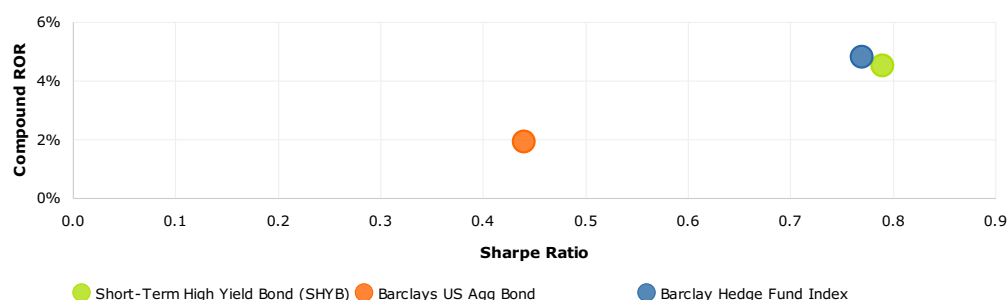
Growth of 1,000



Short-Term High Yield Bond (SHYB) 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 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.

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

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	OCT	NOV	DEC	YEAR
2025	-0.35												-0.35
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

Contact

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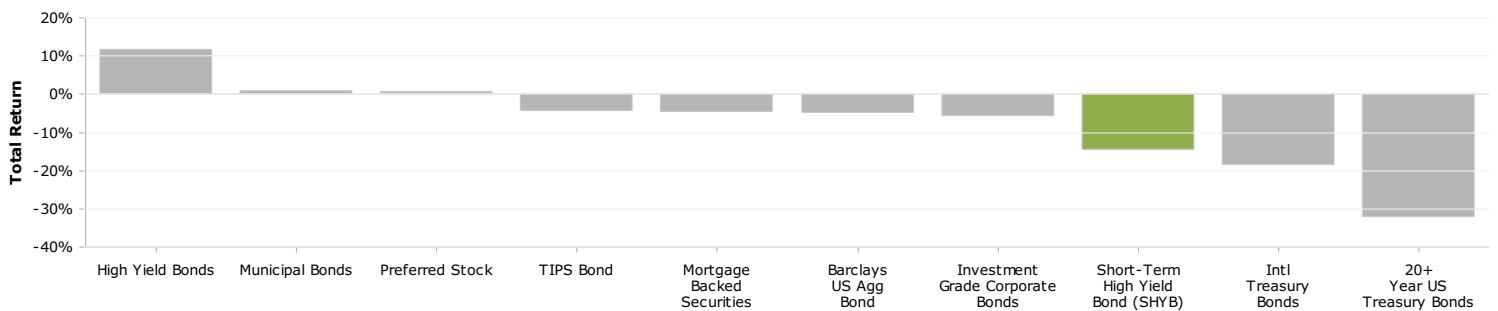
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Reward Statistics (Annual)	Short-Term High Yield Bond (SHYB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Compound ROR	4.51%	1.94%	4.82%
Average ROR	4.87%	2.09%	5.06%
Max Gain	26.81%	8.46%	11.14%
Consecutive Wins	7	7	6
% Winning Years	73.33%	80.00%	80.00%
Average Gain	7.75%	3.79%	7.61%
Gain Deviation	5.34%	3.08%	3.66%

Risk Statistics (Monthly)	Short-Term High Yield Bond (SHYB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Standard Deviation	1.67%	1.33%	1.84%
Worst Loss	-3.24%	-4.15%	-9.16%
Consecutive Losses	7	6	5
% Losing Months	40.61%	44.85%	36.97%
Average Loss	-0.91%	-0.90%	-1.36%
Loss Deviation	0.81%	0.94%	1.50%

Risk/Reward Statistics (Annual)	Short-Term High Yield Bond (SHYB)	Barclays US Agg Bond	Barclay Hedge Fund Index
Sharpe Ratio (1%)	0.62	0.29	0.85
Sortino Ratio (1%)	1.21	0.22	0.62

Past 36 Months



Investment Allocation

