

SHUS

Syntax Stratified U.S. Total Market Hedged ETF

Fund Description

SHUS aims to provide capital growth from an actively managed fund of funds portfolio composed of three stratified-weight US ETFs, while seeking to reduce market risk through a defined risk hedging process.

FactSet Analyst Report

SHUS is a risk hedged version of Syntax Advisors SYUS an actively managed fund of funds that seeks to outperform the S&P Composite 1500 Index by investing in three Syntax Stratified-Weight ETFs: Syntax Stratified LargeCap ETF (SSPY), Syntax Stratified MidCap ETF (SMDY), and Syntax Stratified SmallCap ETF (SSLY), all of which are passively managed that track Syntax Stratified Indices of large-, mid, and small-cap US stocks, respectively. The stratified-weight methodology is designed to provide a more unbiased return by diversifying constituents across groups of related business risks rather than using market-cap or equal-weighting schemes. SHUS combines this stratified-weighting with a defined risk strategy to reduce market risk by buying S&P 500 put options. In addition, the fund also buys and sells short-term put and call options on equity indices while engaging in various long-term spread option strategies in an effort to generate additional returns.