

ABR Crisis Alpha IndexSM



METHODOLOGY

The **ABR Crisis Alpha IndexSM**, designed by ABR Dynamic Funds, LLC, measures a strategy whose purpose is to capitalize on sustained periods of market crisis. The ABR Crisis Alpha Index uses a proprietary market volatility model to determine the appropriate exposure mix to the market as reflected by the S&P 500, volatility as measured by the S&P 500 VIX Short-Term Futures Index (SPVXSTR), and cash. Created in 2016, with a time series of data beginning on December 30, 2005, the ABR Crisis Alpha Index measures a strategy designed to preserve capital better than typical tail-risk protection strategies in extended bull markets.

Membership

The index invests in a measure of the market and volatility:

- Market exposure uses the S&P 500 with dividends reinvested (SPXT); and
- Volatility exposure uses the S&P 500 VIX Short-Term Futures Index (SPVXSTR).

Adjustments & Maintenance

Changes to the index weights are calculated daily for the next U.S. market day.

Composition

The composition of the ABR Crisis Alpha Index will be a blended combination of market exposure and volatility exposure that usually does not total 100 percent. The maximum exposure to volatility is 70 percent. The maximum exposure to market is 55 percent.

More Information

Powered by Wilshire Indexes, please visit www.wilshire.com, email wilshireindexes@wilshire.com, or call Michael Kennedy at 1.310.899.5332.

ABR Dynamic Funds, LLC, please visit <https://abrfunds.com/home/> or email info@abrfunds.com.

The S&P 500 Index, as adjusted to reflect reinvestment of dividends, is an unmanaged index of 500 stocks and sets forth the performance of a broad-based stock market index. The CBOE Volatility Index, otherwise known as VIX[®], is the leading measure of the stock market's expectation of volatility, as implied by S&P 500 options. The S&P 500[®] VIX Short-Term Futures Index utilizes prices of the next two near-term VIX[®] futures contracts to replicate a position that rolls the nearest month VIX futures to the next month on a daily basis in equal fractional amounts.

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