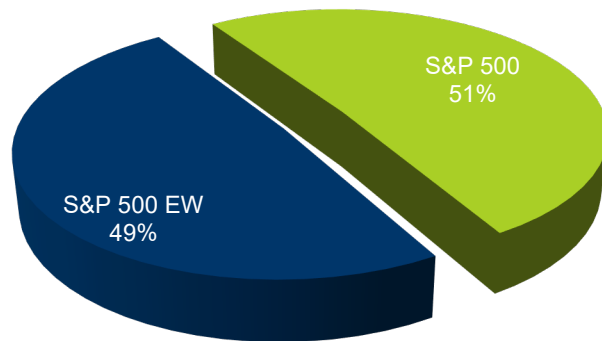


# ABR Dynamic Weight Index<sup>SM</sup>

June 28, 2019 | INDEX FACT SHEET

The **ABR Dynamic Weight Index<sup>SM</sup>** designed by ABR Dynamic Funds, LLC, measures a proprietary model that reweights the S&P 500 by blending its market-capitalization-weighted and equal-weighted indices. The model targets the generally higher returns of smaller capitalization stocks in the S&P 500 over long periods of time while also dynamically mitigating extended periods of equal weight underperformance of capitalization weight, aiming to outperform the S&P 500. Created in 2017 with a time series of data beginning on December 31, 1990, the index is designed to measure a strategy that aims to harvest the risk premium inherent in smaller capitalization stocks within the S&P 500.

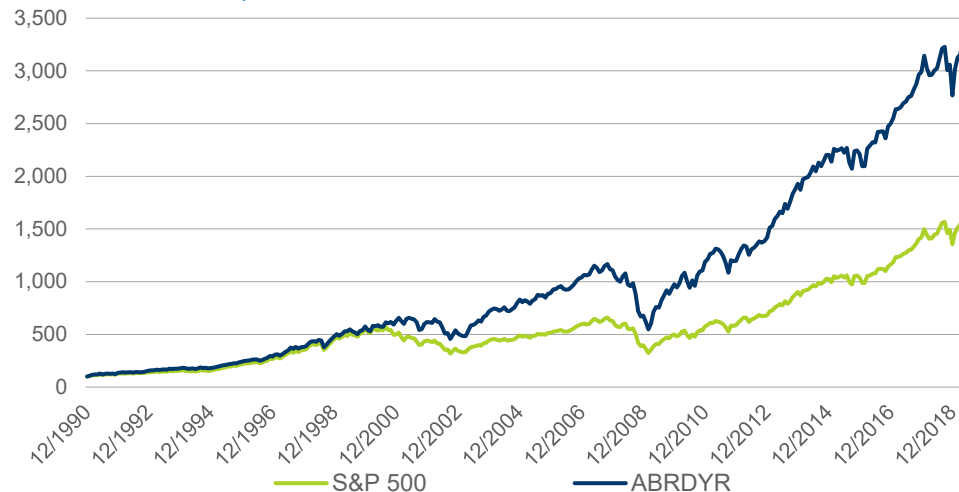
## Five-Year Average Exposure



## Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2018	1-year	3-year	5-year	10-year
3.09	17.41	-7.41	7.44	11.86	9.19	15.73

## Performance History



## Since Inception Risk Values

Index	Annualized Return	Correlation to S&P 500	Max Drawdown	Up Capture Ratio	Down Capture Ratio	Standard Deviation	Beta to S&P 500	Sharpe Ratio
ABRDYR	12.99%	96.4%	-53.1%	108.9%	97.1%	15.2%	1.03	0.84
SPXT	10.23%	100.0%	-50.9%	100.0%	100.0%	14.2%	1.00	0.71

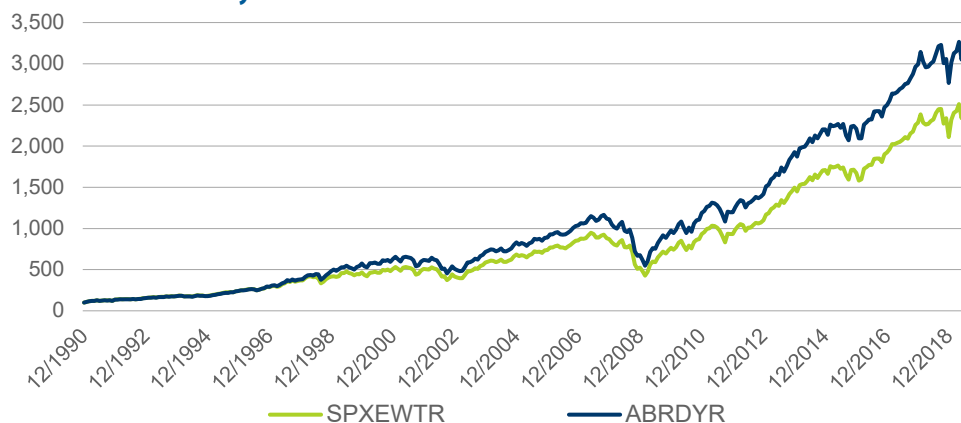
## Objective

Measures a proprietary reweighted blend of the S&P 500, targeting long-term S&P 500 outperformance.

## Key Features

- Proprietary model of component weighting.
- Exposure updated daily:
  - S&P 500 Total Return Index.
  - S&P 500 Equal Weighted Total Return Index.
- Limited daily rebalance size.
- Notionally unleveraged.
- Long-only.
- Created April 21, 2017.

### Performance History



Index	Annualized Return	Sharpe Ratio	Max Drawdown
ABRDYR	12.99%	0.84	-53.1%
SPXEWTR	11.98%	0.77	-54.9%
SPXT	10.23%	0.71	-50.9%

### Expected Symbology

Suggested Ticker	Bloomberg	Reuters Station	Yahoo
ABRDYR	ABRDYR<index>	us;ABRDYR	^ABRDYR

### More Information

Powered by Wilshire Indexes, please visit [www.wilshire.com](http://www.wilshire.com), email [wilshireindexes@wilshire.com](mailto:wilshireindexes@wilshire.com), or call Jeffrey Foley at 310.260.6616. ABR Dynamic Funds, LLC, please visit <https://abrfunds.com/home/> or email [info@abrfunds.com](mailto: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.

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### Quick Facts

**Weighting**  
Equities

**Review Frequency**  
Daily

**Base Value**  
Total Index: 100.00 (at Dec 31, 1990)

**Calculation Frequency**  
Daily for each U.S. trading day

**History Availability**  
Daily from December 31, 1990