

METHODOLOGY

The **ABR Dynamic Weight IndexSM** 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.

Membership

The index invests in a market-capitalized (large) and equal-weighted (smaller) measures of the market:

- Market-capitalized exposure uses S&P 500 with dividends reinvested (SPXT); and
- Equal-weighted exposure uses S&P 500 Equal Weighted with dividends reinvested (SPXEWTR).

Adjustments & Maintenance

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

Composition

The composition of the ABR Dynamic Weight Index will be a blended combination of market-capitalized and equal-weighted exposure totaling 100 percent. The maximum exposure to either market-capitalized or equal-weighted is 100 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.

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The ABR Equity Size Premium IndexSM

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