

ABR Dynamic Blend Treasury and Equity IndexSM



METHODOLOGY

The **ABR Dynamic Blend Treasury and Equity IndexSM** is designed by ABR Dynamic Funds, LLC to outperform U.S. Treasuries with remaining maturities greater than 20 years, as measured by the Barclays U.S. Treasury 20+ Year Total Return Index (the "Benchmark"). The ABR Dynamic Blend Treasury and Equity Index uses a proprietary model of treasury pricing pressure to determine the appropriate blend of exposures to treasuries using the Benchmark and to the equity market using the S&P 500. Created in 2016, with a time series of data beginning on December 30, 1994, the ABR Dynamic Blend Treasury and Equity Index is designed to outperform the Benchmark while maintaining a high correlation to it.

Membership

The index invests in a measure of the long-term treasuries and the equity market:

- Long-term treasury exposure uses the Barclays U.S. Treasury 20+ Year Total Return Index (LT11TRUU); and
- Equity market exposure uses the S&P 500 with dividends reinvested (SPXT).

Adjustments & Maintenance

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

Composition

The composition of the ABR Dynamic Blend Treasury and Equity Index will be a blended combination of treasury exposure plus equity market exposure totaling 100 percent. The maximum exposure to the equity market is 60 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 Barclays U.S. 20+ Year Treasury Bond Index is an unmanaged index of U.S. Treasury securities that have a remaining maturity of at least 20 years.

The ABR Dynamic Blend Treasury and Equity IndexSM ("Index") is based on a methodology designed by ABR Dynamic Funds, LLC and is Powered by Wilshire. Wilshire Associates Incorporated ("Wilshire") calculates and distributes the Index based on the third-party supplied methodology. Wilshire makes no representations about the intended purpose or the methodology used to construct the Index. It is not possible to invest directly in an index. Exposure to an asset class represented by an index may be available through investable instruments derived from that index. Wilshire makes no representations regarding the advisability of investing in investment products based on the Index, which is not sponsored, endorsed, sold or promoted by Wilshire. Index returns do not reflect payment of certain sales charges or fees an investor may pay to purchase the securities underlying the Index or investment vehicles intended to track the performance of the Index. The imposition of these fees and charges would cause actual performance of the securities/vehicles to be lower than the Index performance shown. Inclusion of a company in the Index does not in any way reflect an opinion of Wilshire on the investment merits of the company.

The performance of the Index shown is hypothetical, does not reflect actual trading and does not reflect the deduction of any advisory fees, brokerage or other commissions and other expenses that a subscriber to the Index will bear. The performance of the Index and other indices also reflects the reinvestment of dividends and other earnings. Past performance is not indicative of future results and it is possible that investing in accordance with the Index could lead to losses in your investment. HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS.

PURSUANT TO AN EXEMPTION FROM THE COMMODITY FUTURES TRADING COMMISSION IN CONNECTION WITH ACCOUNTS OF QUALIFIED ELIGIBLE PERSONS, THIS BROCHURE OR ACCOUNT DOCUMENT IS NOT REQUIRED TO BE, AND HAS NOT BEEN, FILED WITH THE COMMISSION. THE COMMODITY FUTURES TRADING

The ABR Dynamic Blend Treasury and Equity Index

COMMISSION DOES NOT PASS UPON THE MERITS OF PARTICIPATING IN A TRADING PROGRAM OR UPON THE ADEQUACY OR ACCURACY OF COMMODITY TRADING ADVISOR DISCLOSURE. CONSEQUENTLY, THE COMMODITY FUTURES TRADING COMMISSION HAS NOT REVIEWED OR APPROVED THIS BROCHURE.

This material is based upon information generally available to the public and from third party sources believed to be reliable. Wilshire does not independently verify any of the information it receives. Wilshire gives no representations or warranties as to the accuracy of such information, and accepts no responsibility or liability (including for indirect, consequential or incidental damages) for any error, omission or inaccuracy in such information and for results obtained from its use. Information is as of the date indicated, and is subject to change without notice. This material is intended for informational purposes only and should not be construed as legal, accounting, tax, investment, or other professional advice. Wilshire receives compensation in connection with licensing of its indices to third parties.

Wilshire® is a registered service mark of Wilshire Associates Incorporated, Santa Monica, California. ABR Dynamic Blend Treasury and Equity Index™ is a service mark of ABR Dynamic Funds, LLC. All other trade names, trademarks, and/or service marks are the property of their respective holders. Copyright © 2016 Wilshire Associates Incorporated. All rights reserved.