

ABR Enhanced Short Volatility IndexSM



METHODOLOGY

The **ABR Enhanced Short Volatility IndexSM**, designed by ABR Dynamic Funds, LLC, seeks significant long-term returns. The ABR Enhanced Short Volatility Index uses dynamic inverse exposure to VIX Index futures to capitalize on the long-term downward trend of volatility assets while mitigating their appreciation in a crisis. The ABR Enhanced Short Volatility Index proprietary model also applies dynamic exposure to U.S. 20+ year treasuries in further seeking to reduce drawdowns. Created in 2017, with a time series of data beginning on December 30, 2005, the ABR Enhanced Short Volatility Index is designed to capture volatility decay in order to generate substantial performance.

Membership

The index invests in a combination of asset classes:

- Inverse volatility exposure uses the S&P 500 VIX Short-Term Futures Index
- Treasuries exposure use the Barclays U.S. Treasury 20+ Year Total Return Index
- Cash

Adjustments & Maintenance

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

Composition

The composition of the ABR Enhanced Short Volatility Index will be a blended combination of inverse volatility, treasuries and cash. The maximum exposure to inverse volatility is 100 percent. The maximum exposure to treasuries is 80 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 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 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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