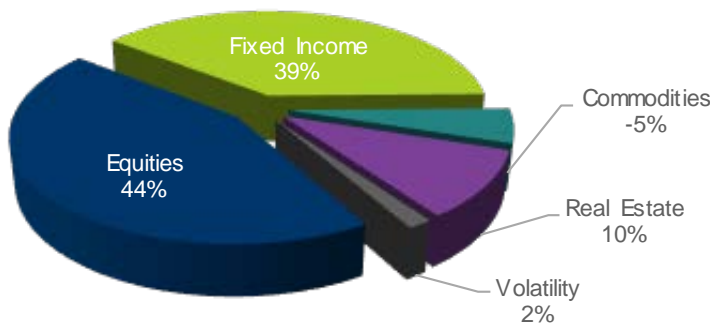


ABR Multi-Asset Portfolio (ABR MAP) IndexSM

June 30, 2020 | INDEX FACT SHEET

The **ABR Multi-Asset Portfolio (ABR MAP) IndexSM**, designed by ABR Dynamic Funds, LLC, seeks long-term capital appreciation. The ABR MAP Index makes several improvements over typical long-term allocations to stocks and bonds. It incorporates commodity, real estate and volatility exposures to increase diversification. Its proprietary model also applies a dynamic allocation to improve performance. Created in 2016 with a time series of data beginning on June 30, 2006, the ABR MAP Index is designed to provide diversification and performance in various market conditions.

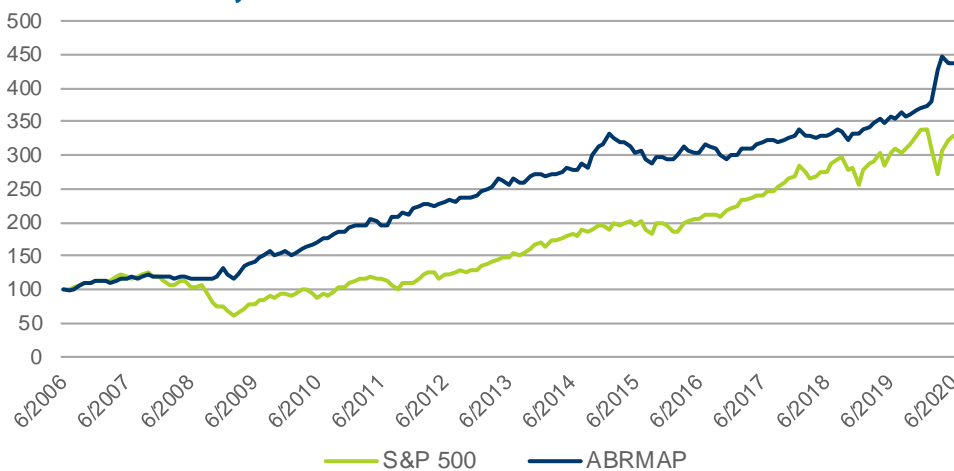
Five-Year Average Exposure



Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2019	1-year	3-year	5-year	10-year
2.41	18.43	10.88	22.57	11.24	7.51	9.98

Performance History



Since Inception Risk Values

Index	Annualized Return	Correlation to S&P 500	Max Drawdown	Standard Deviation	Beta to S&P 500	Sharpe Ratio	Sortino Ratio
ABRMAP	11.12%	38.4%	-13.3%	9.1%	0.23	1.20	2.52
S&P 500	8.84%	100.0%	-50.9%	15.1%	1.00	0.57	0.72

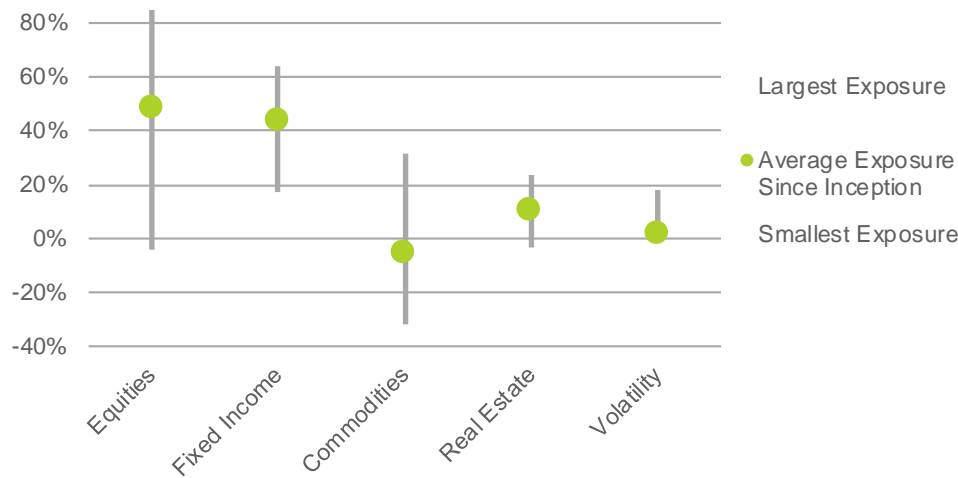
Since Inception Exposure Values

Objective

Long-term capital appreciation.

Key Features

- Proprietary model of dynamic asset allocation.
- Includes volatility exposure to improve performance in down markets.
- Exposures updated daily:
 - Equities
 - Domestic Large-cap
 - Domestic Small-cap
 - International developed
 - International emerging
 - Fixed income
 - Treasuries
 - Corporate bonds
 - Commodities
 - Gold
 - Silver
 - Crude oil
 - Real estate
 - Volatility
- Limited daily rebalance size.
- Created September 27, 2016.



Quick Facts

Weighting

Equities, Fixed Income, Commodities, Real Estate, and Volatility

Review Frequency

Daily

Base Value

Total Index: 100.00 (at June 30, 2006)

Calculation Frequency

Daily for each U.S. trading day

History Availability

Daily from June 30, 2006

Expected Symbology

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

More Information

Powered by Wilshire Indexes, please visit www.wilshire.com, email wilshireindexes@wilshire.com, or call Jeffrey Foley at 310.260.6616. ABR Dynamic Funds, LLC, please visit <https://abrffunds.com/home/> or email info@abrffunds.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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