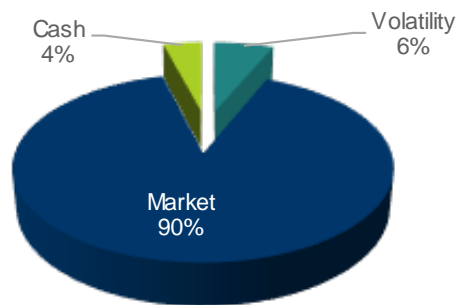


# ABR Dynamic Blend Equity and Volatility Index<sup>SM</sup>

June 30, 2020 | INDEX FACTSHEET

The **ABR Dynamic Blend Equity and Volatility Index<sup>SM</sup>** is designed by ABR Dynamic Funds, LLC to capitalize on U.S. equity market volatility. The ABR Dynamic Blend Equity and Volatility Index uses a proprietary model of market volatility to signal if it should be invested or not. The model determines the appropriate blend of exposure to the market using the S&P 500 and volatility using the S&P 500 VIX Short-Term Futures. Created in 2015, with a time series of data beginning on December 31, 2005, the ABR Dynamic Blend Equity and Volatility Index is designed for long-term market outperformance with lower risk.

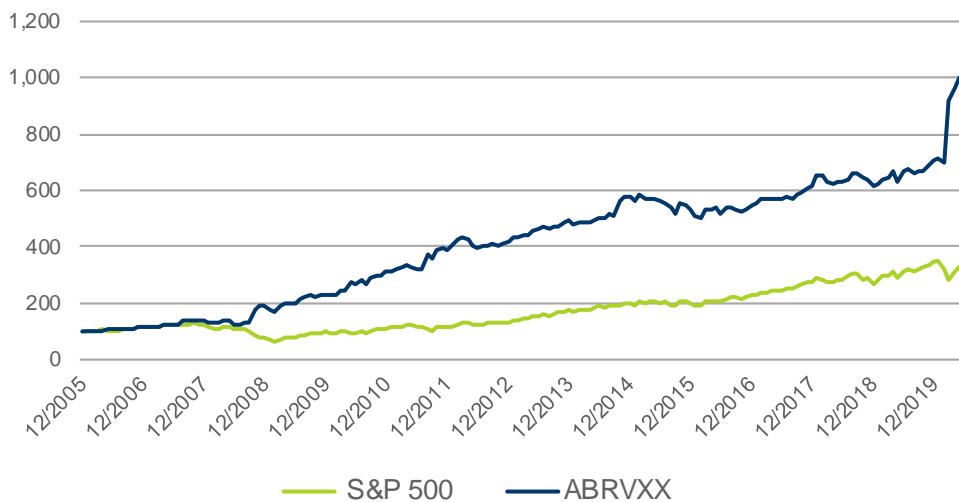
## Five-Year Average Exposure



## Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2019	1-year	3-year	5-year	10-year
7.70	39.15	15.12	47.37	19.98	11.84	13.84

## Performance History



## Since Inception Risk Values

Index	Annualized Return	Correlation to S&P 500	Up Capture Ratio	Down Capture Ratio	Max Drawdown	Standard Deviation	Beta to S&P 500	Sharpe Ratio	Sortino Ratio
ABRVXX	17.11%	7.8%	66.5%	-4.3%	-13.6%	16.1%	0.08	1.05	3.02
S&P 500	8.73%	100.0%	100.0%	100.0%	-50.9%	14.9%	1.00	0.57	0.77

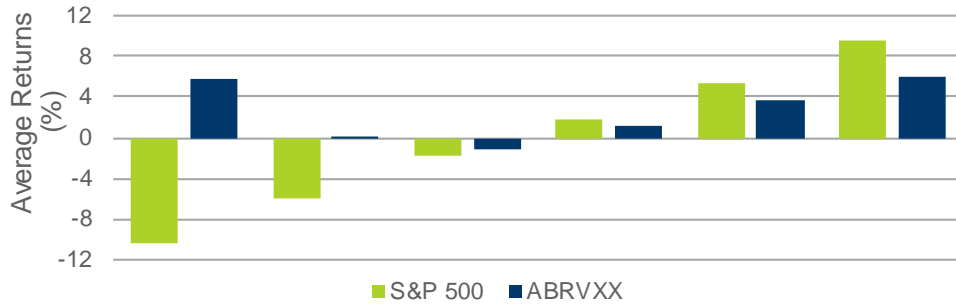
## Objective

Long-term market outperformance.

## Key Features

- Proprietary measure of volatility.
- Either cash or split between the S&P 500 and S&P 500 VIX Short-Term Futures.
- Maximum exposure to S&P 500 VIX Short-Term Futures is 50 percent.
- Aims to provide lower than market risk.
- Exposures updated daily.
- Notionally unleveraged.
- Long-only.
- Created April 30, 2015.

### ABRVXX vs. Market Monthly Returns



Market Range (%)	less than -8	-8 to -4	-4 to 0	0 to 4	4 to 8	8 or greater
Market Avg Return	-10.35	-5.98	-1.79	1.88	5.39	9.64
ABRVXX Avg Return	5.81	0.04	-1.14	1.26	3.72	5.89
Observations	8	13	33	91	22	7

### Expected Symbology

Suggested Ticker	Bloomberg	Reuters Station	Yahoo
ABRVXX	ABRVXX<index>	us:ABRVXX	^ABRVXX

### 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).

### Quick Facts

#### Weighting

Market and volatility

#### Review Frequency

Daily

#### Base Value

Total Index: 100.00 (at Dec 31, 2005)

#### Calculation Frequency

Daily for each U.S. trading day

#### History Availability

Daily from December 31, 2005

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 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.

The ABR Dynamic Blend Equity and Volatility Index™ ("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, information and data. Wilshire makes no representations about the intended purpose or the methodology, information and data 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.

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