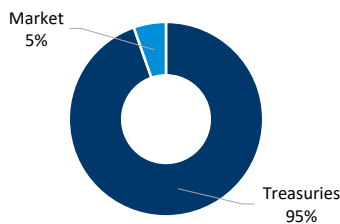


# ABR Dynamic Blend Treasury and Equity Index<sup>SM</sup>

March 31, 2022

The ABR Dynamic Blend Treasury and Equity Index<sup>SM</sup> 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.

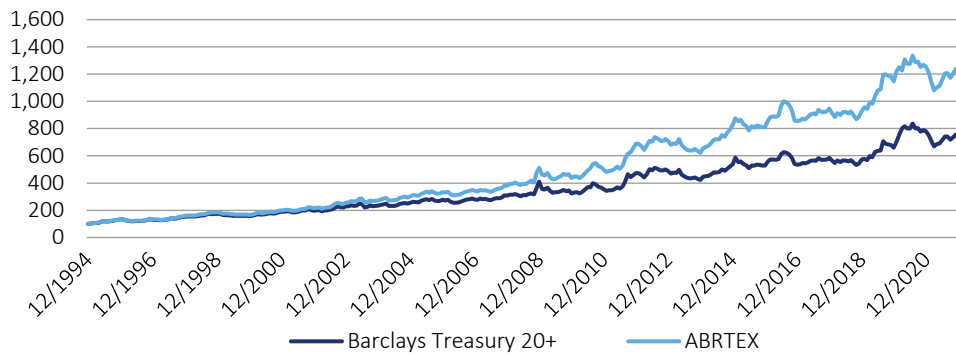
## Five-Year Average Exposure



## Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2021	1-year	3-year	5-year	10-year
-11.01	-11.01	-1.61	1.70	3.36	4.82	5.49

## Performance History



## Five-Year Risk Values

	Annualized Return	Correlation to S&P 500	Correlation to Benchmark	Exposure to Benchmark	Standard Deviation	Beta to S&P 500	Sharpe Ratio
<b>ABRTEX</b>	4.82%	13.4%	75.3%	94.6%	11.4%	0.05	0.40
<b>Benchmark</b>	4.03%	-32.3%	100.0%	100.0%	12.0%	-0.17	0.32

## Since Inception Risk Values

	Annualized Return	Correlation to S&P 500	Correlation to Benchmark	Exposure to Benchmark	Standard Deviation	Beta to S&P 500	Sharpe Ratio
<b>ABRTEX</b>	9.19%	-3.5%	88.4%	94.3%	11.2%	-0.07	0.80
<b>Benchmark</b>	7.19%	-27.5%	100.0%	100.0%	11.8%	-0.17	0.59

## Objective

Long-term outperformance of 20+ year U.S. Treasuries.

## Key Features

- Proprietary measure of U.S. Treasury price pressure
- Composed of the Barclays U.S. Treasury 20+ Year and the S&P 500
- Exposures updated daily
- Highly correlated to treasuries over time
- Notionally unleveraged
- Long-only
- Created April 22, 2016

## Quick Facts

### Weighting

Treasuries and Market

### Review Frequency

Daily

### Base Value

Total Index: 100.00 (at Dec 30, 1994)

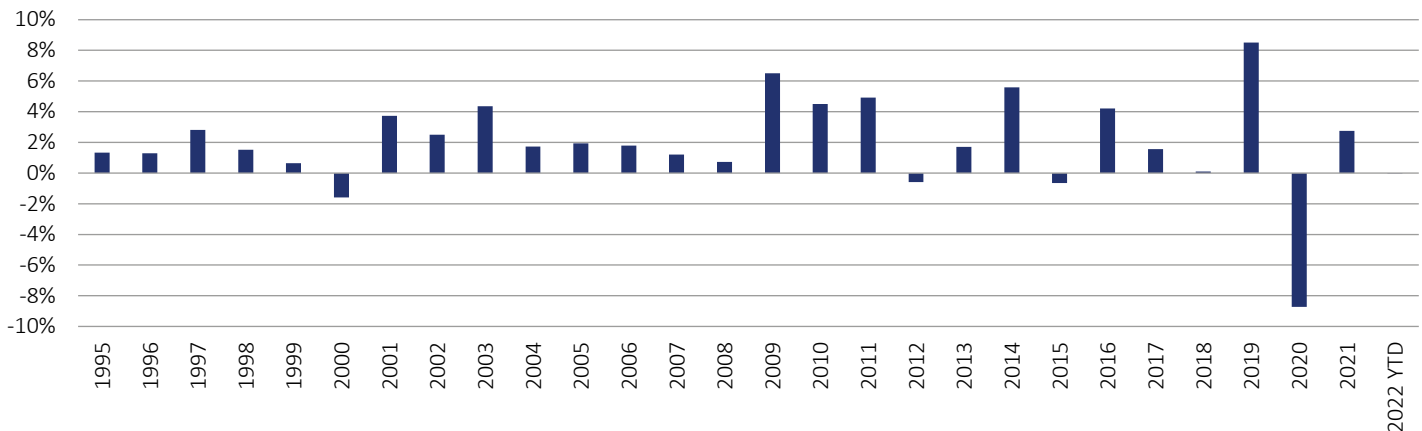
### Calculation Frequency

Daily for each U.S. trading day

### History Availability

Daily from December 30, 1994

## Excess Return Over Barclays Treasury 20+



## Expected Symbology

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

## More Information

Powered by Wilshire Indexes, please visit [www.wilshire.com](http://www.wilshire.com) or email [wilshireindexes@wilshire.com](mailto:wilshireindexes@wilshire.com).

ABR Dynamic Funds, LLC, please visit <https://abrfunds.com/home/> or email [info@abrfunds.com](mailto: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 index measures the performance of U.S. Treasury securities that have a remaining maturity of at least 20 years.

The ABR Dynamic Blend Treasury and Equity Index<sup>SM</sup> ("Index") is based on a methodology designed by ABR Dynamic Funds, LLC and is Powered by Wilshire. 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.

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