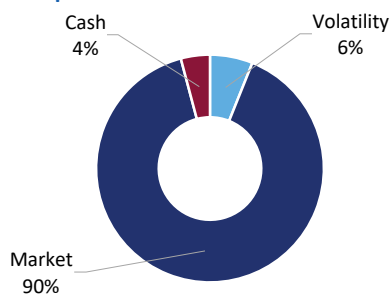


# ABR Dynamic Blend Equity and Volatility Index<sup>SM</sup>

March 31, 2022

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.

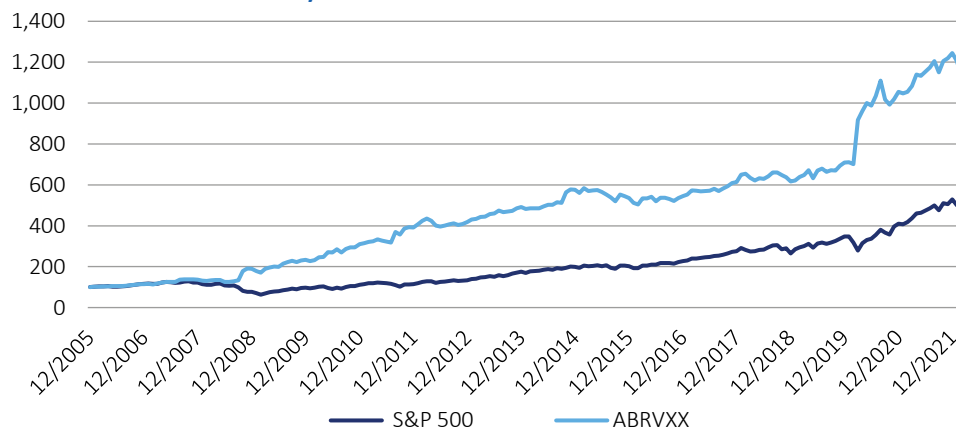
## Five-Year Average Exposure



## Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2021	1-year	3-year	5-year	10-year
-8.04	-8.04	17.99	5.69	20.86	14.89	10.14

## 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	16.18%	14.1%	65.9%	5.9%	-13.6%	15.8%	0.15	1.01	2.56
S&P 500	10.47%	100.0%	100.0%	100.0%	-50.9%	14.9%	1.00	0.69	0.90

## 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

## Quick Facts

### Weighting

Market and volatility

### Review Frequency

Daily

### Base Value

Total Index: 100.00 (at Dec 31, 2005)

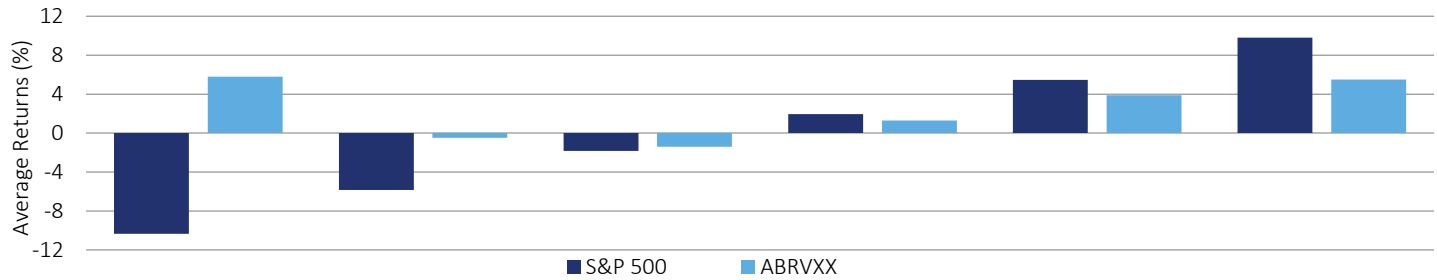
### Calculation Frequency

Daily for each U.S. trading day

### History Availability

Daily from December 31, 2005

## 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
<b>Market Avg Return</b>	-10.35	-5.84	-1.84	1.94	5.45	9.80
<b>ABRVXX Avg Return</b>	5.81	-0.47	-1.41	1.28	3.87	5.49
<b>Observations</b>	8	15	38	98	28	8

## Expected Symbolology

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) 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 CBOE Volatility Index, otherwise known as VIX<sup>®</sup>, is the leading measure of the stock market’s expectation of volatility, as implied by S&P 500 options. The S&P 500<sup>®</sup> VIX Short-Term Futures Index utilizes prices of the next two near-term VIX<sup>®</sup> 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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22-0414-IXFS