

ABR Dynamic Blend Treasury and Equity IndexSM

The ABR Dynamic Blend Treasury and Equity IndexSM 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.

Membership

The index invests in a measure of the long-term treasuries and the equity market:

- Long-term treasury exposure uses the Barclays U.S. Treasury 20+ Year Total Return Index (LT11TRUU); and
- Equity market exposure uses the S&P 500 with dividends reinvested (SPXT).

Adjustments & Maintenance

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

Composition

The composition of the ABR Dynamic Blend Treasury and Equity Index will be a blended combination of treasury exposure plus equity market exposure totaling 100 percent. The maximum exposure to the equity market is 60 percent.

More Information

Powered by Wilshire Indexes, please visit www.wilshire.com or email wilshireindexes@wilshire.com.

ABR Dynamic Funds, LLC, please visit <https://abrfunds.com/home/> or email 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 ABR Dynamic Blend Treasury and Equity IndexSM (“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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ABILITY TO WITHSTAND LOSSES OR ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS.

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