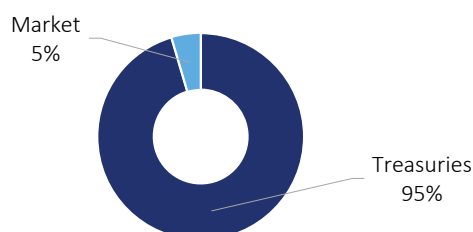


ABR Dynamic Blend Treasury and Equity IndexSM

As of June 30, 2025

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.

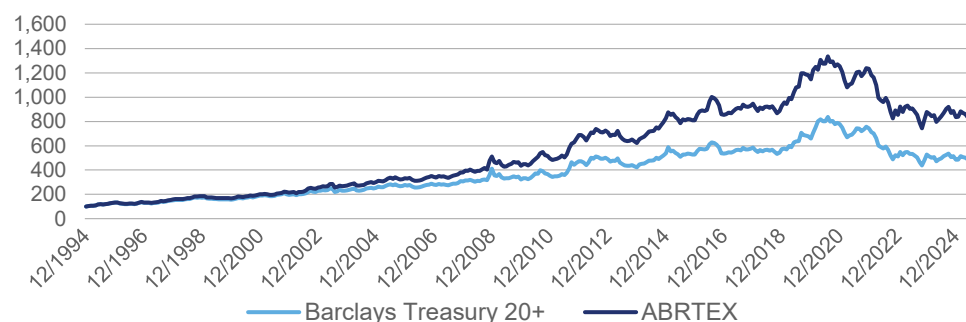
Five-Year Average Exposure



Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2024	1-year	3-year	5-year	10-year
-1.92	2.05	-4.78	1.58	-3.80	-7.74	0.83

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
ABRTEX	-7.74%	6.81%	98.64%	95.44%	15.06%	0.51	-0.53
Benchmark	-9.11%	3.15%	100.00%	100.00%	14.93%	0.48	-0.63

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
ABRTEX	7.28%	-0.97%	90.15%	94.33%	11.95%	0.02	0.59
Benchmark	5.40%	-22.30%	100.00%	100.00%	12.48%	-0.07	0.41

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)

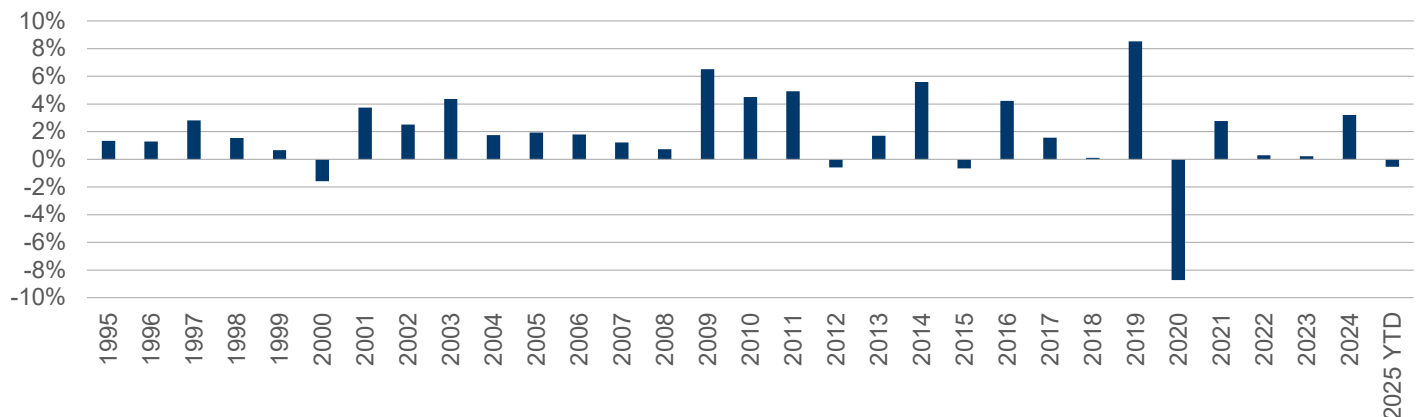
Calculation Frequency

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

Please visit wilshireindexes.com/powerd-by or email wilshire.indexes@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 measures the performance of U.S. Treasury securities that have a remaining maturity of at least 20 years.

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