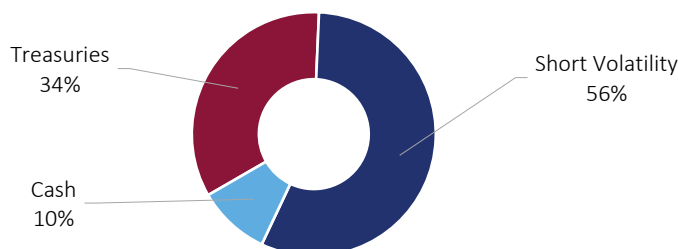


ABR Enhanced Short Volatility IndexSM

As of June 30, 2025

The ABR Enhanced Short Volatility IndexSM, designed by ABR Dynamic Funds, LLC, seeks significant long-term returns. The ABR Enhanced Short Volatility Index uses dynamic inverse exposure to VIX Index futures to capitalize on the long-term downward trend of volatility assets while mitigating their appreciation in a crisis. The ABR Enhanced Short Volatility Index proprietary model also applies dynamic exposure to U.S. 20+ year treasuries in further seeking to reduce drawdowns. Created in 2017, with a time series of data beginning on December 30, 2005, the ABR Enhanced Short Volatility Index is designed to capture volatility decay in order to generate substantial performance.

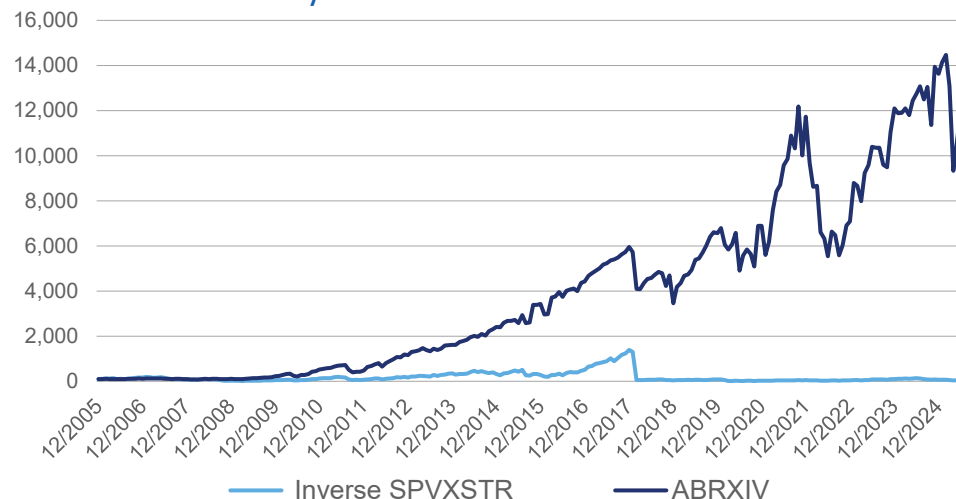
Five-Year Average Exposure



Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2024	1-year	3-year	5-year	10-year
-8.03	-11.73	12.73	-5.59	29.53	19.69	16.63

Performance History



Since Inception Risk Values

Index	Annualized Return	Correlation to Inverse SPVXSTR	Correlation to Barclays Treasury 20+	Max Drawdown	Standard Deviation	Sharpe Ratio
ABRXIV	27.85%	80.11%	0.62%	-54.55%	37.34%	0.74
Inverse SPVXSTR	-4.18%	100.00%	-17.62%	-98.92%	67.34%	-0.07

Objective

Long-term capital appreciation.

Key Features

- Proprietary measure of volatility
- Exposures updated daily
 - Inverse S&P 500 VIX Short-Term Futures Index
 - Barclays U.S. Treasury 20+ Year Index
 - Cash
- Limited daily rebalance size
- Correlated to Inverse VIX Index futures but with mitigated drawdowns
- Created January 31, 2017

Quick Facts

Weighting

Inverse volatility, treasuries, and cash

Review Frequency

Daily

Base Value

Total Index: 100.00 (at Dec 30, 2005)

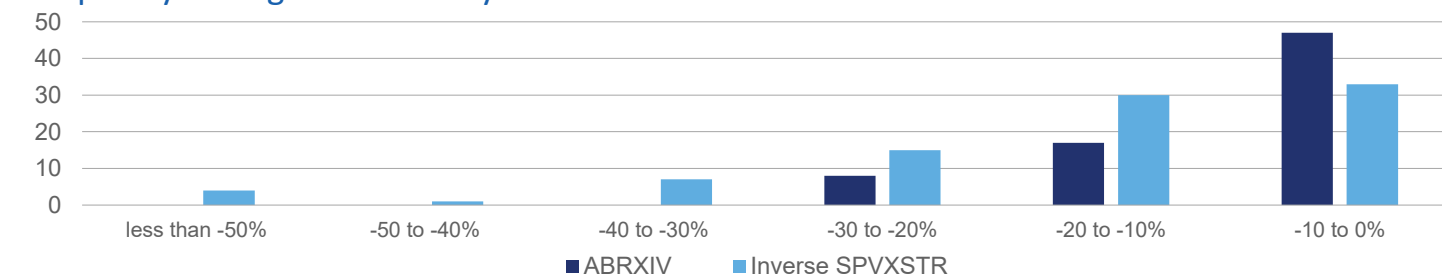
Calculation Frequency

Daily for each U.S. trading day

History Availability

Daily from December 30, 2005

Frequency of Negative Monthly Returns



Negative Monthly Return Range (%)	less than -50%	-50 to -40%	-40 to -30%	-30 to -20%	-20 to -10%	-10 to 0%
ABRXIV	0	0	0	8	17	47
Inverse SPVXSTR	4	1	7	15	30	33

* Number of months where this occurred.

Expected Symbolology

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

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. 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.

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