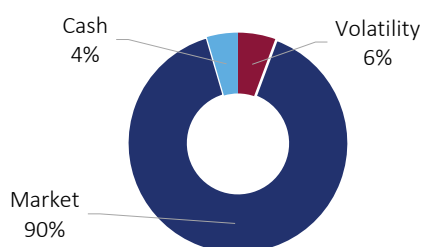


ABR Dynamic Blend Equity and Volatility IndexSM

As of September 30, 2025

The ABR Dynamic Blend Equity and Volatility IndexSM 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.

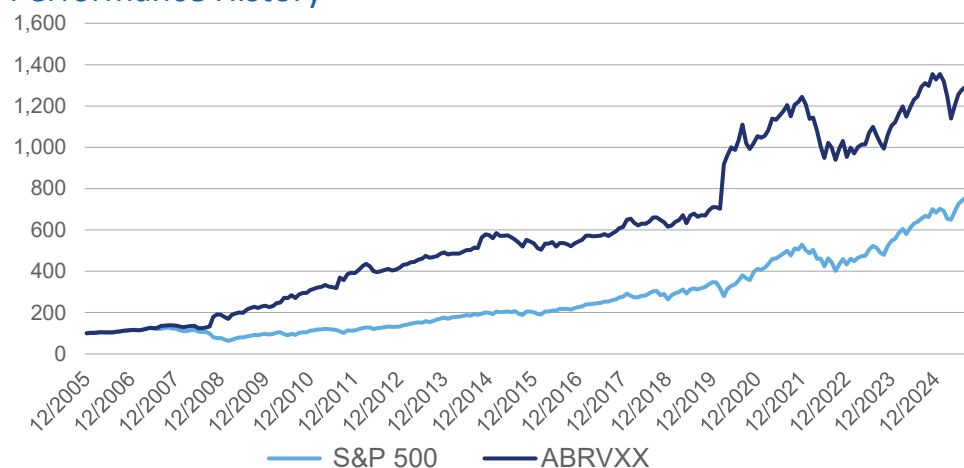
Five-Year Average Exposure



Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2024	1-year	3-year	5-year	10-year
6.50	0.76	20.08	2.02	12.49	5.62	9.93

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	14.03%	27.66%	67.67%	25.53%	-24.46%	15.66%	0.29	0.88	1.95
S&P 500	11.00%	100.00%	100.00%	100.00%	-50.95%	15.18%	1.00	0.71	0.98

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)

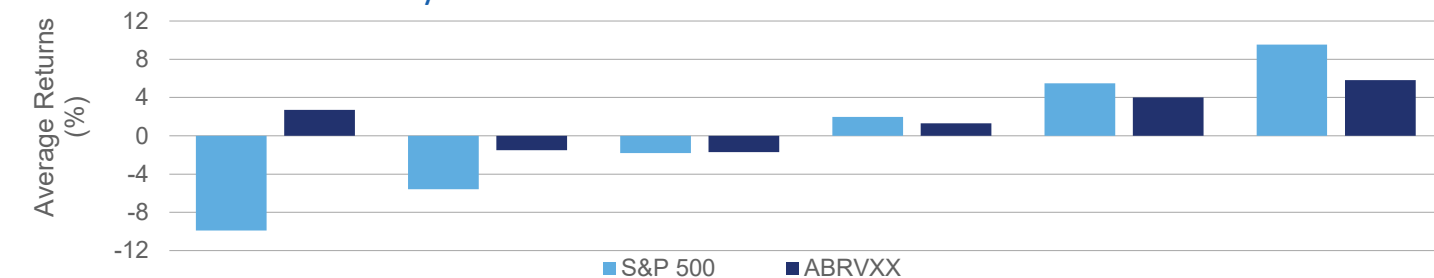
Calculation Frequency

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
Market Avg Return	-9.91	-5.59	-1.81	1.98	5.49	9.53
ABRVXX Avg Return	2.71	-1.51	-1.71	1.31	4.01	5.82
Observations	11	20	45	113	37	11

Expected Symbolology

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

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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