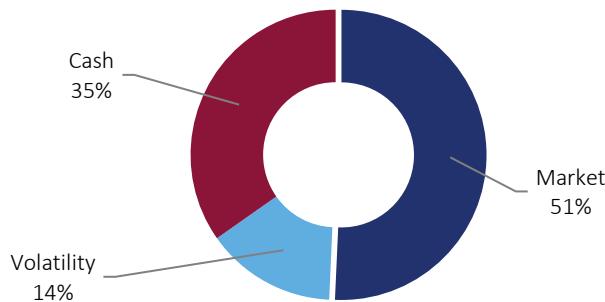


ABR Crisis Alpha IndexSM

As of December 31, 2025

The ABR Crisis Alpha IndexSM, designed by ABR Dynamic Funds, LLC, measures a strategy whose purpose is to capitalize on sustained periods of market crisis. The ABR Crisis Alpha Index uses a proprietary market volatility model to determine the appropriate exposure mix to the market as reflected by the S&P 500, volatility as measured by the S&P 500 VIX Short-Term Futures Index (SPVXSTR), and cash. Created in 2016, with a time series of data beginning on December 30, 2005, the ABR Crisis Alpha Index measures a strategy designed to preserve capital better than typical tail-risk protection strategies in extended bull markets.

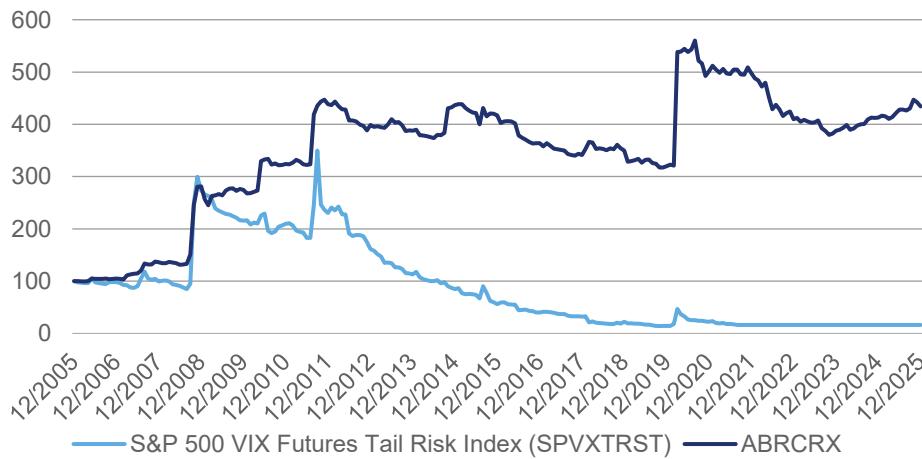
Five-Year Average Exposure



Performance Snapshot

| Total Return (%) | | | Annualized Total Return (%) | | | |
|------------------|------|------|-----------------------------|--------|--------|---------|
| 3-month | Ytd | 2024 | 1-year | 3-year | 5-year | 10-year |
| 0.81 | 5.13 | 6.54 | 5.13 | 1.96 | -2.85 | 0.41 |

Performance



Since Inception Risk Values

| Index | Annualized Return | Correlation to S&P 500 VIX Future | Correlation to S&P 500 | Up Capture Ratio | Down Capture Ratio | Standard Deviation | Beta to S&P 500 | Sharpe Ratio | Sortino Ratio |
|----------|-------------------|-----------------------------------|------------------------|------------------|--------------------|--------------------|-----------------|--------------|---------------|
| ABRCRX | 7.62% | 66.64% | -30.47% | 38.03% | 6.99% | 23.88% | -0.48 | 0.31 | 1.40 |
| SPVXTRST | -8.64% | 67.71% | -46.96% | 100.00% | 100.00% | 57.45% | -1.79 | N/A | N/A |

Objective

Measure a strategy designed to generate significant returns in sustained periods of market crisis while preserving capital in extended bull markets.

Key Features

- Proprietary measure of volatility
- Split between the S&P 500, S&P 500 VIX Short-Term Futures, and cash
- Maximum exposure to S&P 500 is 55 percent
- Maximum exposure to S&P 500 VIX Short-Term Futures is 70 percent
- Seeks to provide down side risk protection
- Exposures updated daily
- Notionally unleveraged
- Long-only
- Created July 31, 2016

Quick Facts

Weighting

Market, volatility, 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

ABRCRX During Market Events



ABRCRX Average Monthly Return Since

| Scenario | Avg Monthly Return | Observations* |
|---------------------------|--------------------|---------------|
| S&P 500 down more than 5% | 7.9 | 24 |
| S&P 500 up more than 5% | 0.8 | 34 |

*Number of months where this occurred.

Expected Symbology

| Suggested Ticker | Bloomberg | Reuters Station | Yahoo |
|------------------|---------------|-----------------|---------|
| ABRCRX | ABRCRX<index> | us;ABRCRX | ^ABRCRX |

More Information

Please visit www.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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