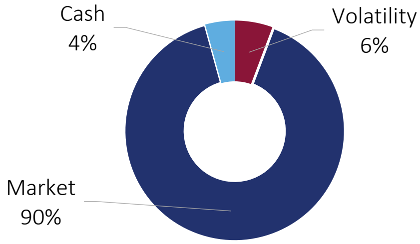
Wilshire Indexes

ABR Dynamic Blend Equity and Volatility Index℠

As of December 31, 2025

The ABR Dynamic Blend Equity and Volatility Index℠ 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.

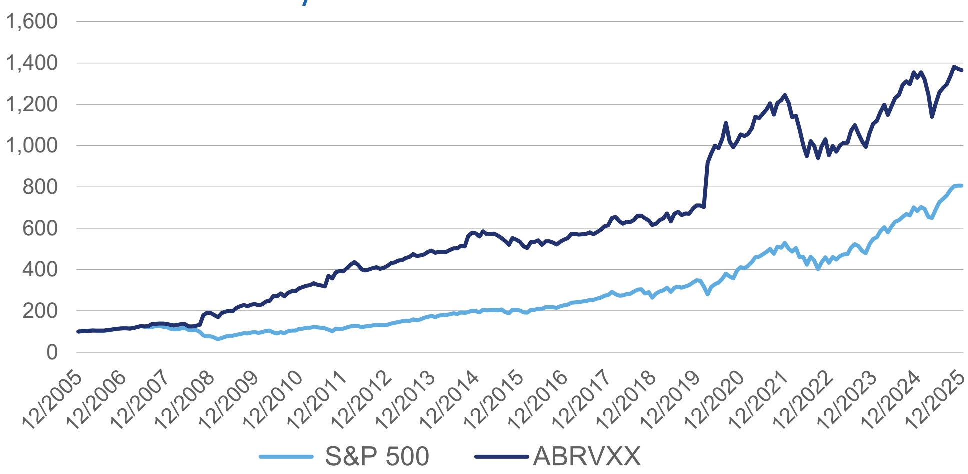
Five-Year Average Exposure



Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2024	1-year	3-year	5-year	10-year
2.08	2.85	20.08	2.85	12.73	5.30	9.82

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	13.96%	27.74%	67.73%	25.53%	-24.46%	15.58%	0.29	0.88	1.94
S&P 500	11.00%	100.00%	100.00%	100.00%	-50.95%	15.09%	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)

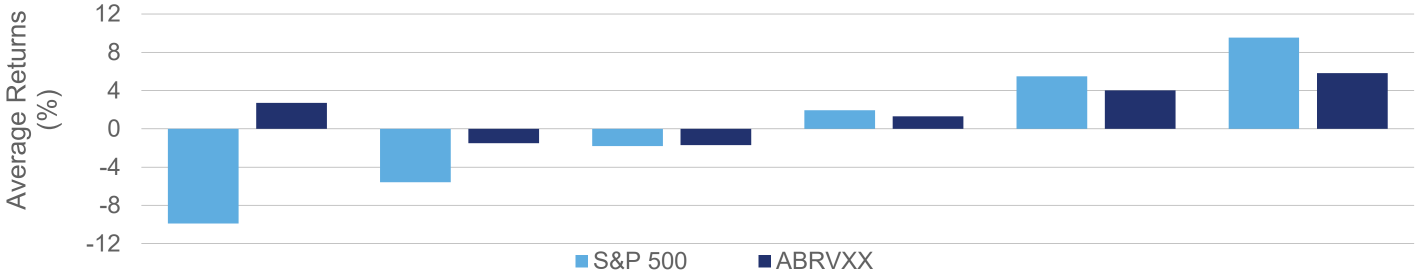
Calculation Frequency

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	1.96	5.49	9.53
ABRVXX Avg Return	2.71	-1.51	-1.71	1.29	4.01	5.82
Observations	11	20	45	116	37	11

Expected Symbology

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

More Information

Please visit wilshireindexes.com/powered-by or email wilshire.indexes@wilshire.com.

ABR Dynamic Funds, LLC, please visit https://abrfunds.com/home/ or email info@abrfunds.com.

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