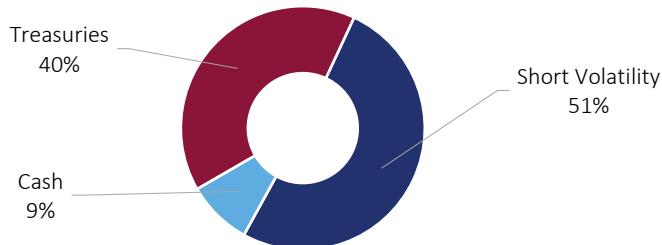


# ABR Enhanced Short Volatility Index<sup>SM</sup>

As of December 31, 2025

The ABR Enhanced Short Volatility Index<sup>SM</sup>, 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.

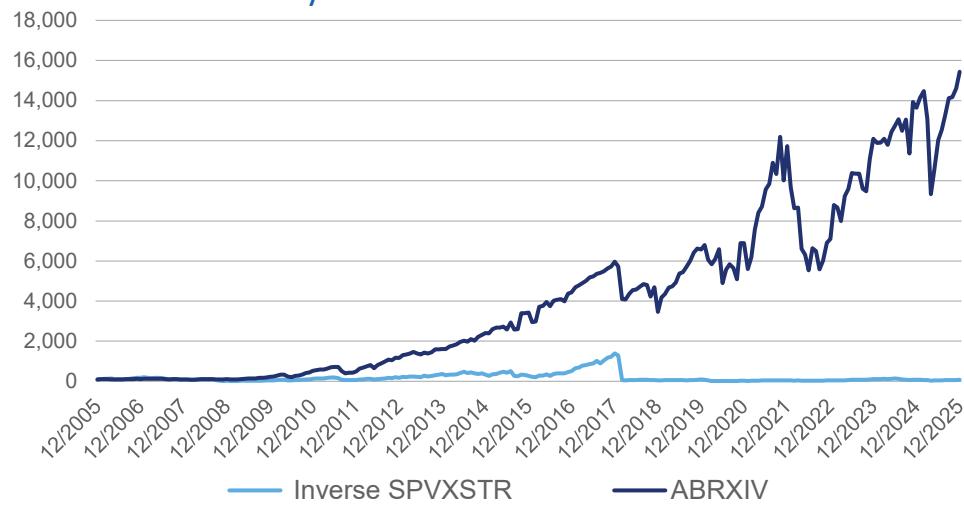
## Five-Year Average Exposure



## Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2024	1-year	3-year	5-year	10-year
9.32	13.20	12.73	13.20	29.59	17.49	16.23

## 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	28.65%	80.05%	0.60%	-54.55%	36.90%	0.77
Inverse SPVXSTR	-1.87%	100.00%	-17.78%	-98.92%	66.74%	-0.03

## 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)

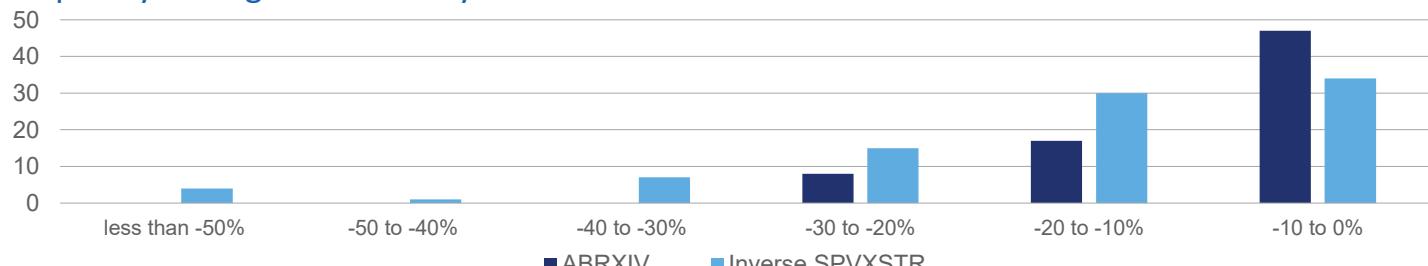
### Calculation Frequency

Daily for each U.S. trading day

### History Availability

Daily from December 30, 2005

## Frequency of Negative Monthly Returns



\* Number of months where this occurred.

## Expected Symbology

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

## More Information

Please visit [wilshireindexes.com/powerd-by](http://wilshireindexes.com/powerd-by) or email [wilshire.indexes@wilshire.com](mailto:wilshire.indexes@wilshire.com).

ABR Dynamic Funds, LLC, please visit <https://abrfunds.com/home/> or email [info@abrfunds.com](mailto: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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