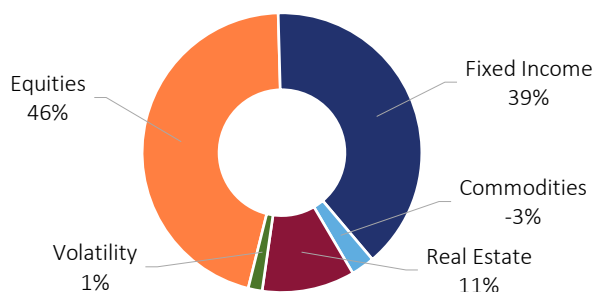


# ABR Multi-Asset Portfolio (ABR MAP) Index<sup>SM</sup>

As of June 30, 2023

The ABR Multi-Asset Portfolio (ABR MAP) Index<sup>SM</sup>, designed by ABR Dynamic Funds, LLC, seeks long-term capital appreciation. The ABR MAP Index makes several improvements over typical long-term allocations to stocks and bonds. It incorporates commodity, real estate and volatility exposures to increase diversification. Its proprietary model also applies a dynamic allocation to improve performance. Created in 2016 with a time series of data beginning on June 30, 2006, the ABR MAP Index is designed to provide diversification and performance in various market conditions.

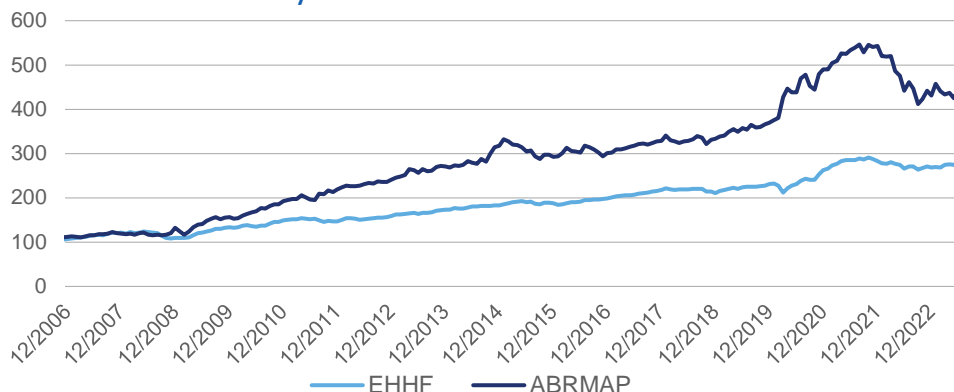
## Five-Year Average Exposure



## Performance Snapshot

Total Return (%)				Annualized Total Return (%)		
3-month	Ytd	2022	1-year	3-year	5-year	10-year
2.68	3.16	-20.66	0.51	0.53	6.20	5.64

## Performance History



## Since Inception Risk Values

Index	Annualized Return	Correlation to EHHF	Max Drawdown	Standard Deviation	Beta to EHHF	Sharpe Ratio	Sortino Ratio
ABRMAP	9.17%	41.6%	-24.6%	10.0%	0.77	0.90	1.57
Eurekahedge Hedge Fund	6.23%	100.0%	-12.7%	5.4%	1.00	1.12	1.50

## Objective

Long-term capital appreciation.

## Key Features

- Proprietary model of dynamic asset allocation
- Includes volatility exposure to improve performance in down markets
- Exposures updated daily:
  - Equities
    - Domestic Large-cap
    - Domestic Small-cap
    - International developed
    - International emerging
  - Fixed income
    - Treasuries
    - Corporate bonds
  - Commodities
    - Gold
    - Silver
    - Crude oil
  - Real estate
  - Volatility
- Limited daily rebalance size
- Created September 27, 2016

## Quick Facts

### Weighting

Equities, Fixed Income, Commodities, Real Estate, and Volatility

### Review Frequency

Daily

### Base Value

Total Index: 100.00 (at June 30, 2006)

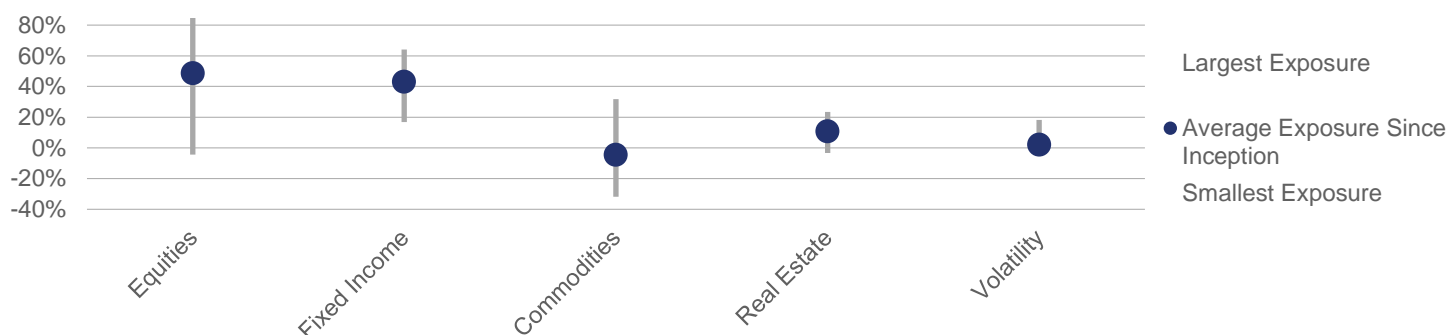
### Calculation Frequency

Daily for each U.S. trading day

### History Availability

- Daily from June 30, 2006

## Since Inception Exposure Values



## Expected Symbolology

Suggested Ticker	Bloomberg	Reuters Station	Yahoo
ABRMAP	ABRMAP<Index>	us;ABRMAP	^ABRMAP

## More Information

Powered by Wilshire Indexes, please visit [www.wilshire.com](http://www.wilshire.com) or email [wilshireindexes@wilshire.com](mailto:wilshireindexes@wilshire.com).

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

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