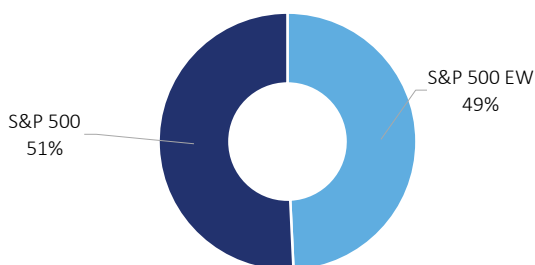


ABR Dynamic Weight IndexSM

June 30, 2022

The ABR Dynamic Weight IndexSM designed by ABR Dynamic Funds, LLC, measures a proprietary model that reweights the S&P 500 by blending its market-capitalization-weighted and equal-weighted indices. The model targets the generally higher returns of smaller capitalization stocks in the S&P 500 over long periods of time while also dynamically mitigating extended periods of equal weight underperformance of capitalization weight, aiming to outperform the S&P 500. Created in 2017 with a time series of data beginning on December 31, 1990, the index is designed to measure a strategy that aims to harvest the risk premium inherent in smaller capitalization stocks within the S&P 500.

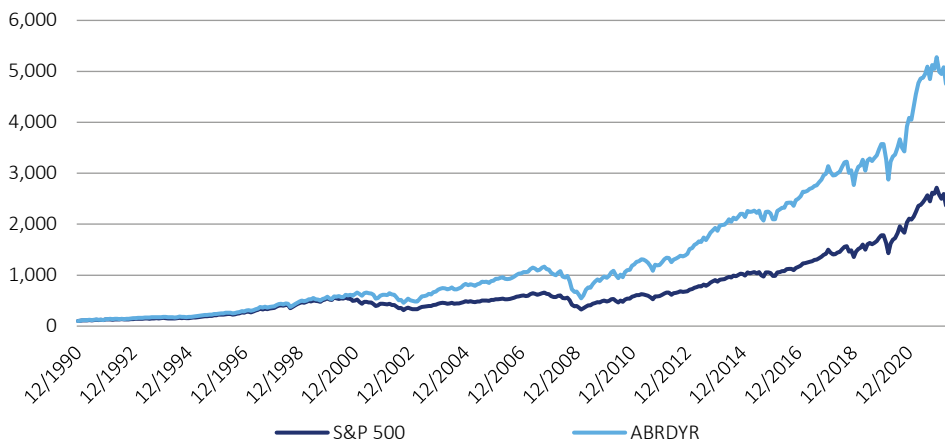
Five-Year Average Exposure



Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2021	1-year	3-year	5-year	10-year
-14.38	-17.62	29.20	-10.74	10.19	9.92	12.79

Performance History



Since Inception Risk Values

Index	Annualized Return	Correlation to S&P 500	Max Drawdown	Up Capture Ratio	Down Capture Ratio	Standard Deviation	Beta to S&P 500	Sharpe Ratio
ABRDYR	12.72%	96.4%	-53.1%	107.4%	97.0%	15.5%	1.02	0.81
SPXT	10.27%	100.0%	-50.9%	100.0%	100.0%	14.6%	1.00	0.69

Objective

Measures a proprietary reweighted blend of the S&P 500, targeting long-term S&P 500 outperformance.

Key Features

- Proprietary model of component weighting
- Exposure updated daily:
 - S&P 500 Total Return Index
 - S&P 500 Equal Weighted Total Return Index
- Limited daily rebalance size
- Notionally unleveraged
- Long-only
- Created April 21, 2017

Quick Facts

Weighting

Equities

Review Frequency

Daily

Base Value

Total Index: 100.00 (at Dec 31, 1990)

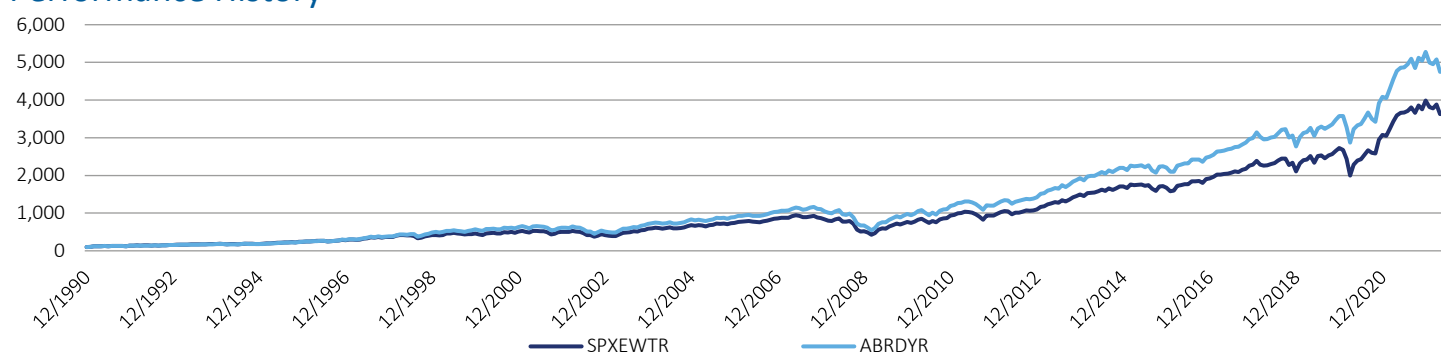
Calculation Frequency

Daily for each U.S. trading day

History Availability

Daily from December 31, 1990

Performance History



Index	Annualized Return	Sharpe Ratio	Max Drawdown
ABRDYR	12.72%	0.81	-53.1%
SPXEWTR	11.76%	0.74	-54.9%
SPXT	10.27%	0.69	-50.9%

Expected Symbolology

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

More Information

Powered by Wilshire Indexes, please visit www.wilshire.com or email wilshireindexes@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.

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