

ABACUS INVESTMENT TOOLKIT PERFORMANCE COMPARISON

TOOLKIT OPTION	MTH	YTD	ROLLING 1-YEAR	ROLLING 3-YEAR	ROLLING 5-YEAR
ACUMEN Portfolio 4	-0.49	0.69	0.92	-4.82	6.97
ACUMEN Portfolio 5	-0.25	1.48	1.49	-2.53	14.37
ACUMEN Portfolio 6	-0.46	2.02	1.59	-0.54	20.75
ACUMEN Portfolio 7	-0.43	2.74	0.95	-1.13	20.54
ACUMEN Portfolio 8	-1.77	2.20	-1.52	-4.20	15.26
ACUMEN Income Portfolio	-0.42	-0.65	1.35	7.14	8.83
Abacus DFM Low	0.73	1.18	2.08	-7.01	-5.41
Abacus DFM Low Plus	0.84	2.02	2.12	-2.68	4.36
Abacus DFM Medium Minus	1.14	2.86	2.77	-1.64	9.56
Abacus DFM Medium	1.49	3.97	3.44	0.62	16.06
Abacus DFM Medium Plus	1.69	4.87	3.08	1.00	21.35
Abacus DFM High	1.80	5.83	2.06	-0.65	22.32
Abacus DFM Income	-0.41	-0.64	1.32	6.99	8.67
Abacus DFM Low Plus Income	0.35	0.72	1.47	2.38	2.46
Abacus Active 3 - DFM	0.20	0.11	3.48	-9.73	6.08
Abacus Active 4 - DFM	0.95	0.90	5.95	-10.30	6.92
Abacus Active 5 - DFM	1.21	1.11	6.21	-12.33	6.84
Abacus Active 6 - DFM	1.94	1.95	7.79	-11.63	4.38
Abacus Active 7 - DFM	2.31	1.64	7.30	-14.48	0.15
Abacus Active 8 - DFM	3.02	2.14	8.45	-15.98	2.60
Abacus Passive 3 - DFM	-0.13	0.02	4.69	-2.36	4.93
Abacus Passive 4 - DFM	0.55	1.07	7.52	7.00	17.15
Abacus Passive 5 - DFM	0.93	1.52	8.01	9.10	21.92
Abacus Passive 6 - DFM	1.68	2.40	9.63	15.51	27.66
Abacus Passive 7 - DFM	2.26	2.60	9.84	14.63	30.38
Abacus Passive 8 - DFM	2.87	3.26	10.77	18.90	38.57
Abacus ESG 3 - DFM	0.31	0.46	5.88	0.45	10.67
Abacus ESG 4 - DFM	0.98	0.53	5.44	2.42	19.44
Abacus ESG 5 - DFM	1.50	0.47	4.73	3.17	27.38
Abacus ESG 6 - DFM	2.09	0.49	4.11	4.59	28.14
Abacus ESG 7 - DFM	2.58	0.64	3.92	7.10	37.47
Abacus ESG 8 - DFM	3.42	0.77	3.25	-	-

5 YEAR DISCRETE PERFORMANCE (2019 – 2023)

TOOLKIT OPTION	2019	2020	2021	2022	2023
ACUMEN Portfolio 4	12.68	4.63	4.59	-10.47	-0.01
ACUMEN Portfolio 5	16.24	7.88	6.14	-9.86	-0.18
ACUMEN Portfolio 6	19.76	9.57	8.58	-9.78	-0.71
ACUMEN Portfolio 7	20.95	9.42	8.41	-9.11	-2.10
ACUMEN Portfolio 8	18.96	8.74	8.93	-9.44	-3.98
ACUMEN Income Portfolio	11.17	-4.63	7.69	-3.85	4.54
Abacus DFM Model Portfolio 3	5.94	-0.08	0.35	-10.56	0.61
Abacus DFM Model Portfolio 4	9.80	1.83	2.43	-7.71	-0.06
Abacus DFM Model Portfolio 5	12.34	4.08	4.43	-8.65	-0.24
Abacus DFM Model Portfolio 6	14.50	6.31	6.77	-8.84	-0.74
Abacus DFM Model Portfolio 7	16.53	9.24	8.26	-8.95	-2.06
Abacus DFM Model Portfolio 8	18.49	8.57	8.77	-9.27	-3.90
Abacus DFM Income	10.97	-4.55	7.56	-2.27	4.43
Abacus DFM Low Plus Income	9.11	-4.40	1.69	-1.91	1.68
Abacus Active 3 - DFM	10.38	11.51	-0.26	-14.74	4.62
Abacus Active 4 - DFM	12.07	11.40	0.19	-18.20	7.73
Abacus Active 5 - DFM	14.71	10.80	1.38	-20.52	8.11
Abacus Active 6 - DFM	15.76	5.68	2.17	-21.53	9.74
Abacus Active 7 - DFM	16.79	3.27	1.49	-22.65	9.70
Abacus Active 8 - DFM	16.76	7.70	0.90	-24.95	10.74
Abacus Passive 3 - DFM	8.64	4.28	1.17	-11.91	5.91
Abacus Passive 4 - DFM	11.45	3.54	5.66	-9.76	8.62
Abacus Passive 5 - DFM	13.85	3.35	6.90	-8.84	9.05
Abacus Passive 6 - DFM	14.67	1.17	9.99	-7.25	10.18
Abacus Passive 7 - DFM	15.97	2.63	8.81	-6.50	10.26
Abacus Passive 8 - DFM	15.30	5.15	10.11	-4.77	10.91
Abacus ESG 3 - DFM	9.93	4.41	2.84	-10.76	7.51
Abacus ESG 4 - DFM	14.38	7.59	6.19	-12.03	7.81
Abacus ESG 5 - DFM	17.85	11.97	8.40	-12.94	7.19
Abacus ESG 6 - DFM	17.66	10.51	10.91	-13.54	6.95
Abacus ESG 7 - DFM	22.08	13.06	12.45	-12.31	6.67
Abacus ESG 8 - DFM	-	-	-	-11.81	6.30



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