

# ABACUS INVESTMENT TOOLKIT PERFORMANCE COMPARISON

TOOLKIT OPTION	MTH	YTD	ROLLING 1-YEAR	ROLLING 3-YEAR	ROLLING 5-YEAR
ACUMEN Portfolio 4	2.28	2.99	2.66	-4.29	7.81
ACUMEN Portfolio 5	2.32	3.84	3.30	-2.21	15.11
ACUMEN Portfolio 6	2.81	4.89	4.25	-0.01	21.99
ACUMEN Portfolio 7	2.91	5.73	3.92	-0.02	21.83
ACUMEN Portfolio 8	2.95	5.22	1.64	-2.91	17.47
ACUMEN Income Portfolio	2.13	1.47	5.28	6.70	10.23
Abacus DFM Low	1.67	2.87	2.96	-5.66	-4.87
Abacus DFM Low Plus	2.31	4.38	4.06	-1.58	5.5
Abacus DFM Medium Minus	2.95	5.89	5.37	-0.50	11.27
Abacus DFM Medium	3.43	7.54	6.90	2.02	18.42
Abacus DFM Medium Plus	3.92	8.98	7.15	3.18	24.26
Abacus DFM High	3.92	9.98	6.32	1.66	25.18
Abacus DFM Income	2.10	1.44	5.18	6.57	10.04
Abacus DFM Low Plus Income	2.25	2.99	4.39	3.57	3.89
Abacus Active 3 - DFM	2.06	2.17	5.22	-7.66	6.60
Abacus Active 4 - DFM	2.82	3.75	9.03	-7.27	8.10
Abacus Active 5 - DFM	3.00	4.14	9.60	-8.98	8.08
Abacus Active 6 - DFM	3.40	5.42	12.28	-7.75	6.04
Abacus Active 7 - DFM	3.75	5.45	12.31	-10.28	2.01
Abacus Active 8 - DFM	4.02	6.25	14.24	-11.54	3.99
Abacus Passive 3 - DFM	1.62	1.65	5.29	-1.59	3.88
Abacus Passive 4 - DFM	2.31	3.41	9.35	7.84	16.79
Abacus Passive 5 - DFM	2.57	4.13	10.52	10.16	22.10
Abacus Passive 6 - DFM	2.93	5.40	13.09	16.46	28.03
Abacus Passive 7 - DFM	3.09	5.77	13.55	16.23	31.19
Abacus Passive 8 - DFM	3.45	6.82	15.30	20.75	39.90
Abacus ESG 3 - DFM	1.53	1.99	7.16	1.35	11.11
Abacus ESG 4 - DFM	2.14	2.68	7.69	3.55	20.33
Abacus ESG 5 - DFM	2.17	2.65	7.13	4.09	27.88
Abacus ESG 6 - DFM	2.46	2.96	7.09	5.58	28.75
Abacus ESG 7 - DFM	2.60	3.26	7.27	7.76	38.24
Abacus ESG 8 - DFM	2.61	3.40	6.75	-	-

# 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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