October 31, 2026

Mutual Fund Report - Alternative

Abbey Capital Futures Strategy I (ABYIX)

MAINSTREET ADVISORS

FUND STRATEGY DESCRIPTION

The fund employs a multi-manager approach designed to provide exposure to managed futures and global macro strategies. The investment process centers on allocating capital to a diversified group of external sub-advisors who specialize in trend-following and non-trend models across the global financial and commodity markets. These advisors utilize systematic, quantitative models to identify and capture price trends in equities, fixed income, currencies, and commodities. The management team performs ongoing due diligence and quantitative analysis to select advisors with low correlation to one another. By investing in a wide array of liquid global futures contracts, the strategy seeks to deliver long-term capital appreciation with low correlation to traditional equity and bond markets.

FUNDAMENTALS

Morningstar Category:	Systematic Trend
Morningstar Rating:	* * *
Morningstar ESG Risk Rating:	* * * *
Expense Ratio:	1.79%
Total Assets (Mil):	$2,639
12 Month Yield:	1.22%
Turnover Ratio:	0%
Number of Holdings:	107
Initial Minimum Investment:	$1,000,000
Redemption Fees:	None

PERFORMANCE*	YTD	1 YEAR	3 YEARS	5 YEARS	10 YEARS
Abbey Capital Futures Strategy I	8.9%	10.4%	1.9%	4.1%	4.0%
Wilshire Liquid Alternative Global Macro	11.3%	12.8%	4.8%	4.1%	3.2%
Systematic Trend Category	11.9%	14.6%	5.1%	5.9%	4.1%
% Rank within Category	68%	79%	73%	65%	56%

Inception Date: 07-01-2014

THREE YEAR RISK MEASURES	ABYIX	MORNINGSTAR CATEGORY	WILSHIRE LIQ ALT GBL MACRO
Standard Deviation	7.25	10.26	6.13
Sharpe Ratio	-0.33	0.08	0.06
R-Squared vs. Wilshire Liq Alt Gbl Macro	89.57	96.05	
Beta vs. Wilshire Liq Alt Gbl Macro	1.12	1.33	
Alpha vs. Wilshire Liq Alt Gbl Macro	-2.78	-0.68	
Correlation vs. Wilshire Liq Alt Gbl Macro	0.95	0.98	

*Past performance is no guarantee of future results. Periods of greater than one year are annualized total return; returns for periods of one year or less are total return.

Disclosure

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Please carefully read fund prospectus and consider investment objectives, risks, charges, and expenses before investing as there is a possibility of loss. To obtain a current prospectus please contact MainStreet Advisors.

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