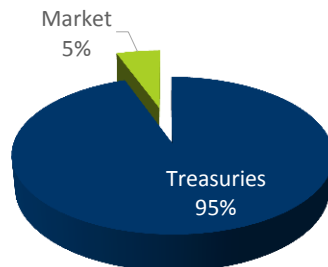


ABR Dynamic Blend Treasury and Equity IndexSM

March 31, 2017 | INDEX FACT SHEET

The **ABR Dynamic Blend Treasury and Equity IndexSM** is designed by ABR Dynamic Funds, LLC to outperform U.S. Treasuries with remaining maturities greater than 20 years, as measured by the Barclays U.S. Treasury 20+ Year Total Return Index (the "Benchmark"). The ABR Dynamic Blend Treasury and Equity Index uses a proprietary model of treasury pricing pressure to determine the appropriate blend of exposures to treasuries using the Benchmark and to the equity market using the S&P 500. Created in 2016, with a time series of data beginning on December 30, 1994, the ABR Dynamic Blend Treasury and Equity Index is designed to outperform the Benchmark while maintaining a high correlation to it.

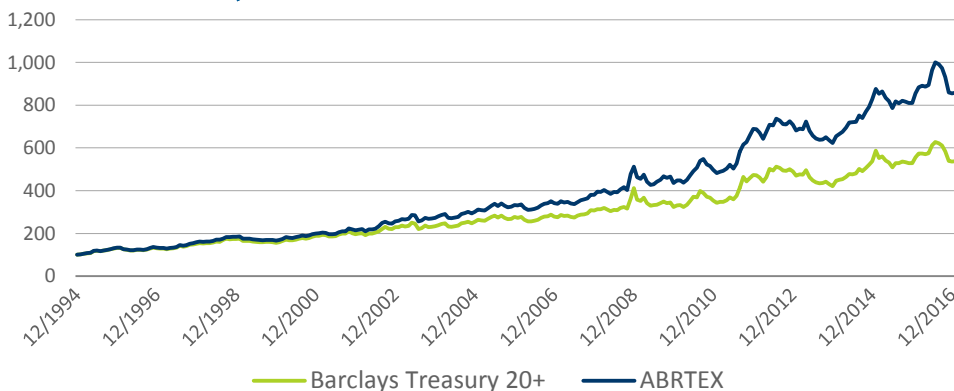
Five-Year Average Exposure



Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2015	1-year	3-year	5-year	10-year
1.41	1.41	5.64	-2.68	8.72	6.16	9.66

Performance History



Five-Year Risk Values

Index	Annualized Return	Correlation to S&P 500	Correlation to Benchmark	Exposure to Benchmark	Standard Deviation	Beta to S&P 500	Sharpe Ratio
ABRTX	6.16%	-28.5%	96.5%	94.5%	11.1%	-0.24	0.54
Benchmark	4.25%	-39.8%	100.0%	100.0%	11.7%	-0.39	0.34

Since Inception Risk Values

Index	Annualized Return	Correlation to S&P 500	Correlation to Benchmark	Exposure to Benchmark	Standard Deviation	Beta to S&P 500	Sharpe Ratio
ABRTX	10.20%	-8.0%	92.2%	94.2%	11.1%	-0.10	0.90
Benchmark	7.91%	-26.2%	100.0%	100.0%	11.8%	-0.17	0.65

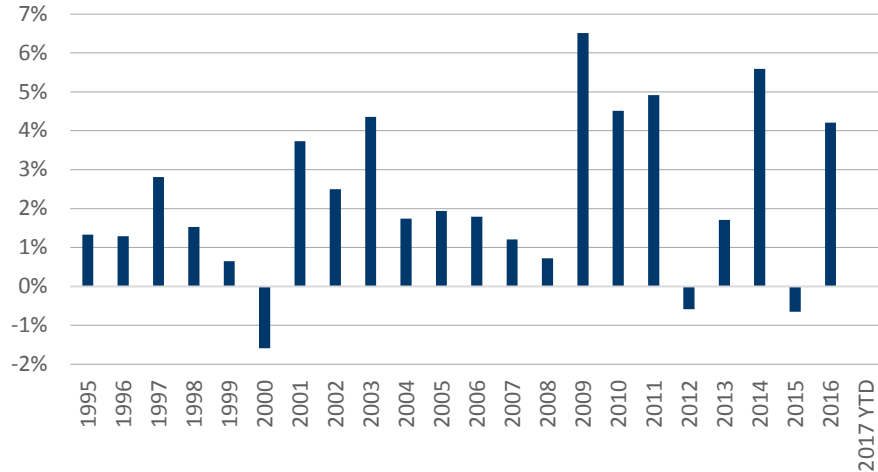
Objective

Long-term outperformance of 20+ year U.S. Treasuries.

Key Features

- Proprietary measure of U.S. Treasury price pressure.
- Composed of the Barclays U.S. Treasury 20+ Year and the S&P 500.
- Exposures updated daily.
- Highly correlated to treasuries over time.
- Notionally unleveraged.
- Long-only.
- Created April 22, 2016.

Excess Return Over Barclays Treasury 20+



Quick Facts

Weighting
Treasuries and Market

Review Frequency
Daily

Base Value
Total Index: 100.00 (at Dec 30, 1994)

Calculation Frequency
Daily for each U.S. trading day

History Availability
Daily from December 30, 1994

Expected Symbology

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

For Further Information

Please visit www.wilshire.com, email wilshireindexes@wilshire.com, or call Michael Kennedy at 1.310.899.5332.

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. The Barclays U.S. 20+ Year Treasury Bond Index is an unmanaged index of U.S. Treasury securities that have a remaining maturity of at least 20 years. The index measures the performance of U.S. Treasury securities that have a remaining maturity of at least 20 years.

The ABR Dynamic Blend Treasury and Equity Index™ (“Index”) is based on a methodology designed by ABR Dynamic Funds, LLC and is Powered by Wilshire. Wilshire Associates Incorporated (“Wilshire”) calculates and distributes the Index based on the third-party supplied methodology. Wilshire makes no representations about the intended purpose or the methodology used to construct the Index. It is not possible to invest directly in an index. Exposure to an asset class represented by an index may be available through investable instruments derived from that index. Wilshire makes no representations regarding the advisability of investing in investment products based on the Index, which is not sponsored, endorsed, sold or promoted by Wilshire. Index returns do not reflect payment of certain sales charges or fees an investor may pay to purchase the securities underlying the Index or investment vehicles intended to track the performance of the Index. The imposition of these fees and charges would cause actual performance of the securities/vehicles to be lower than the Index performance shown. Inclusion of a company in the Index does not in any way reflect an opinion of Wilshire on the investment merits of the company.

The performance of the Index shown is hypothetical, does not reflect actual trading and does not reflect the deduction of any advisory fees, brokerage or other commissions and other expenses that a subscriber to the Index will bear. The performance of the Index and other indices also reflects the reinvestment of dividends and other earnings. Past performance is not indicative of future results and it is possible that investing in accordance with the Index could lead to losses in your investment. HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS.

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