

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.

Membership

The index invests in a measure of the long-term treasuries and the equity market:

- Long-term treasury exposure uses the Barclays U.S. Treasury 20+ Year Total Return Index (LT11TRUU); and
- Equity market exposure uses the S&P 500 with dividends reinvested (SPXT).

Adjustments & Maintenance

Changes to the index weights are calculated daily for the next U.S. market day.

Composition

The composition of the ABR Dynamic Blend Treasury and Equity Index will be a blended combination of treasury exposure plus equity market exposure totaling 100 percent. The maximum exposure to the equity market is 60 percent.

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.

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The ABR Dynamic Blend Treasury and Equity Index

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