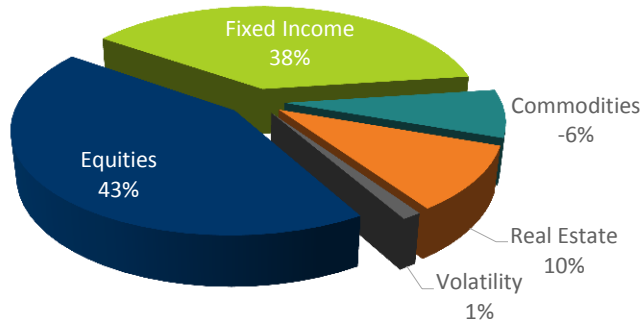


# ABR Multi-Asset Portfolio (ABR MAP) Index<sup>SM</sup>

March 31, 2017 | INDEX FACT SHEET

The **ABR Multi-Asset Portfolio (ABR MAP) Index<sup>SM</sup>**, designed by ABR Dynamic Funds, LLC, seeks long-term capital appreciation. The ABR MAP Index makes several improvements over typical long-term allocations to stocks and bonds. It incorporates commodity, real estate and volatility exposures to increase diversification. Its proprietary model also applies a dynamic allocation to improve performance. Created in 2016 with a time series of data beginning on June 30, 2006, the ABR MAP Index is designed to provide diversification and performance in various market conditions.

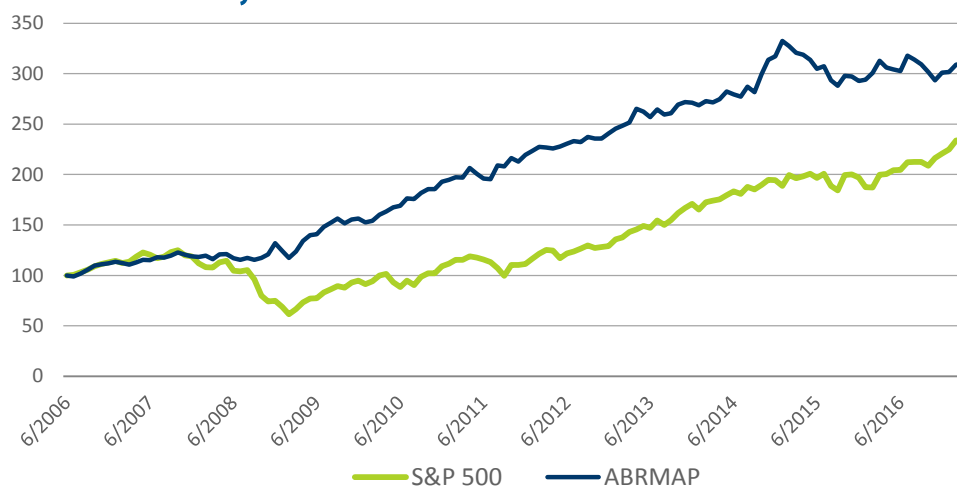
## Five-Year Average Exposure



## Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2016	1-year	3-year	5-year	10-year
2.81	2.81	2.89	-1.01	4.47	6.43	10.84

## Performance History



## Since Inception Risk Values

Index	Annualized Return	Correlation to S&P 500	Max Drawdown	Standard Deviation	Beta to S&P 500	Sharpe Ratio	Sortino Ratio
ABRMAP	11.00%	51.7%	-13.3%	9.1%	0.32	1.18	2.44
S&P 500	8.17%	100.0%	-50.9%	14.8%	1.00	0.54	0.70

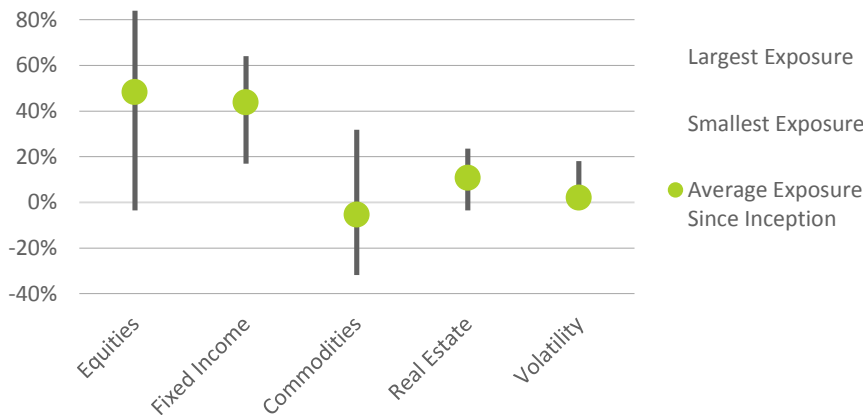
## Objective

Long-term capital appreciation.

## Key Features

- Proprietary model of dynamic asset allocation.
- Includes volatility exposure to improve performance in down markets.
- Exposures updated daily:
  - Equities
    - Domestic Large-cap
    - Domestic Small-cap
    - International developed
    - International emerging
  - Fixed income
    - Treasuries
    - Corporate bonds
  - Commodities
    - Gold
    - Silver
    - Crude oil
  - Real estate
  - Volatility
- Limited daily rebalance size.
- Created September 27, 2016.

### Since Inception Exposure Values



### Quick Facts

**Weighting**

Equities, Fixed Income, Commodities, Real Estate, and Volatility

**Review Frequency**

Daily

**Base Value**

Total Index: 100.00 (at June 30, 2006)

**Calculation Frequency**

Daily for each U.S. trading day

**History Availability**

Daily from June 30, 2006

### Expected Symbolology

Suggested Ticker	Bloomberg	Reuters Station	Yahoo
ABRMAP	ABRMAP<index>	us:ABRMAP	^ABRMAP

### For Further Information

Please visit [www.wilshire.com](http://www.wilshire.com), email [wilshireindexes@wilshire.com](mailto: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.

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