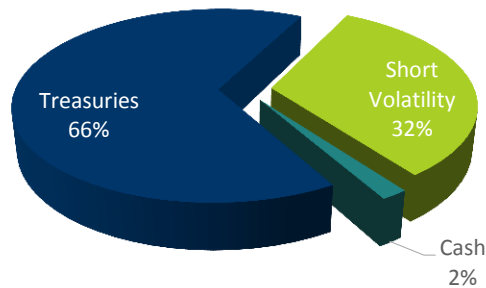


The **ABR Enhanced Short Volatility IndexSM**, designed by ABR Dynamic Funds, LLC, seeks significant long-term returns. The ABR Enhanced Short Volatility Index uses dynamic inverse exposure to VIX Index futures to capitalize on the long-term downward trend of volatility assets while mitigating their appreciation in a crisis. The ABR Enhanced Short Volatility Index proprietary model also applies dynamic exposure to U.S. 20+ year treasuries in further seeking to reduce drawdowns. Created in 2017, with a time series of data beginning on December 30, 2005, the ABR Enhanced Short Volatility Index is designed to capture volatility decay in order to generate substantial performance.

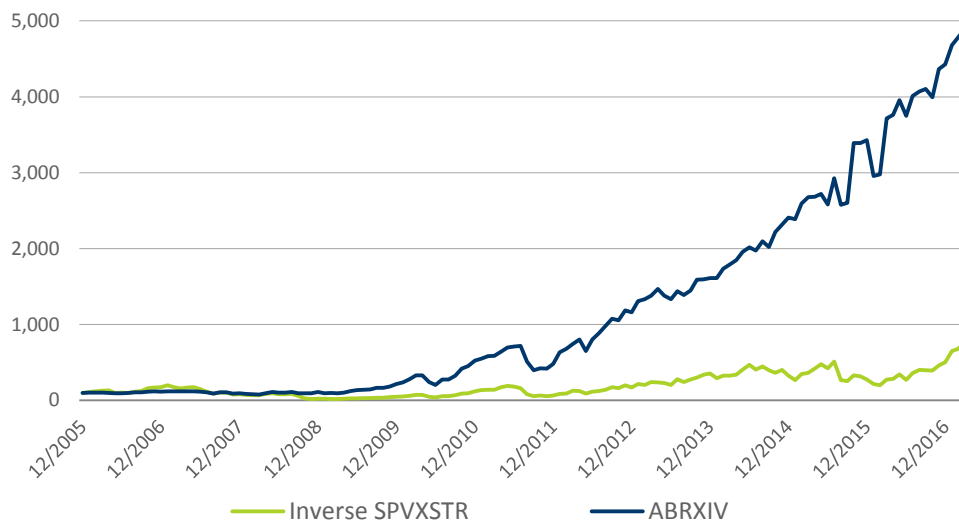
Five-Year Average Exposure



Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2016	1-year	3-year	5-year	10-year
10.78	10.78	29.06	31.96	39.97	45.89	45.19

Performance History



Since Inception Risk Values

Index	Annualized Return	Correlation to Inverse SPVXSTR	Correlation to Barclays Treasury 20+	Max Drawdown	Standard Deviation	Sharpe Ratio
ABRXIV	40.98%	79.3%	-25.6%	-44.4%	35.7%	1.6
Inverse SPVXSTR	19.86%	100.0%	-37.2%	-91.4%	63.2%	0.5

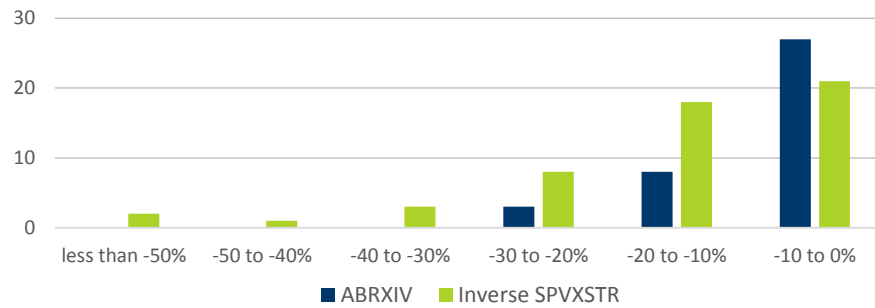
Objective

Long-term capital appreciation.

Key Features

- Proprietary measure of volatility.
- Exposures updated daily:
 - Inverse S&P 500 VIX Short-Term Futures Index
 - Barclays U.S. Treasury 20+ Year Index
 - Cash
- Limited daily rebalance size.
- Correlated to Inverse VIX Index futures but with mitigated drawdowns.
- Created January 31, 2017.

Frequency of Negative Monthly Returns



Negative Monthly Return Range	less than -50%	-50 to -40%	-40 to -30%	-30 to -20%	-20 to -10%	-10 to 0%
ABRXIV	0	0	0	3	8	27
Inverse SPVXSTR	2	1	3	8	18	21

* Number of months where this occurred.

Expected Symbology

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

For Further Information

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

Quick Facts

Weighting

Inverse volatility, treasuries, and cash

Review Frequency

Daily

Base Value

Total Index: 100.00 (at Dec 30, 2005)

Calculation Frequency

Daily for each U.S. trading day

History Availability

Daily from December 30, 2005

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 CBOE Volatility Index, otherwise known as VIX®, is the leading measure of the stock market’s expectation of volatility, as implied by S&P 500 options. The S&P 500® VIX Short-Term Futures Index utilizes prices of the next two near-term VIX® futures contracts to replicate a position that rolls the nearest month VIX futures to the next month on a daily basis in equal fractional amounts.

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