

The **ABR Enhanced Short Volatility Index<sup>SM</sup>**, 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.

## Membership

The index invests in a combination of asset classes:

- Inverse volatility exposure uses the S&P 500 VIX Short-Term Futures Index
- Treasuries exposure use the Barclays U.S. Treasury 20+ Year Total Return Index
- Cash

## Adjustments & Maintenance

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

## Composition

The composition of the ABR Enhanced Short Volatility Index will be a blended combination of inverse volatility, treasuries and cash. The maximum exposure to inverse volatility is 100 percent. The maximum exposure to treasuries is 80 percent.

## 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 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<sup>®</sup>, is the leading measure of the stock market's expectation of volatility, as implied by S&P 500 options. The S&P 500<sup>®</sup> VIX Short-Term Futures Index utilizes prices of the next two near-term VIX<sup>®</sup> 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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