

TWG Dynamic Allocation A Index

March 2018



Base Date	12/31/1999
Current Index Value	10921
52 Week High/Low	11444/9724
Sharpe Ratio*	0.69
Dividend Yield**	2.06%

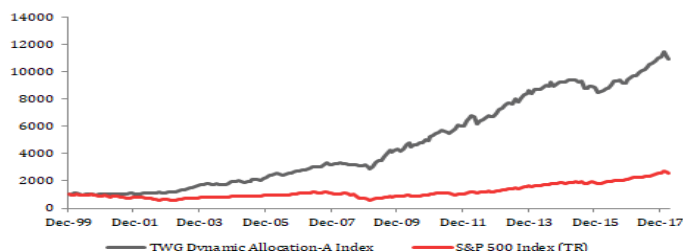
*Calculated over a 5 Year Period

**Trailing 12M

Index Description

The index periodically allocates risk across a globally diversified basket of underlying indices using rules-based indicators. It is designed to participate in broad market gains when macro trends are positive, sentiment is extreme, and technicals are oversold. To minimize drawdown, the index will move away from risk when the opposite is true.

Performance Graph



Return Analysis*

	QTD	YTD	1 Year	2 Year	5 Year	Since Base Date
Wilshire Dynamic Allocation A Index	-1.15%	-1.15%	12.30%	12.46%	7.71%	13.93%
S&P 500 TR Index	-0.76%	-0.76%	13.99%	15.57%	13.31%	5.26%

*Returns more than 1 Year are annualized

Risk Statistics

Statistic	QTD	YTD	1 Year	2 Year	5 Year	Since Base Date
Beta (w.r.t)						
S&P 500 TR Index	-	0.68	0.68	0.64	0.60	0.40
Correlation (w.r.t)						
S&P 500 TR Index	-	1.00	0.92	0.77	0.83	0.56
Standard Deviation						
Wilshire Dynamic Allocation A Index	-	10.00%	6.29%	6.06%	7.20%	10.43%
S&P 500 TR Index	-	14.69%	8.47%	7.29%	9.87%	14.52%

Current Constituents

Wilshire Dynamic Risk Portfolio	
Company Name	Weights
Vanguard Emerging Markets Stock Index Fund	11.43%
iShares Russell Mid-Cap Growth ETF	11.43%
iShares Russell 1000 Growth ETF	11.43%
iShares MSCI EAFE Growth ETF	11.43%
PowerShares QQQ Trust	11.43%
SPDR Gold Trust	11.43%
SPDR S&P International Small Cap ETF	11.43%

Wilshire Dynamic Income Portfolio	
Company Name	Weights
iShares iBoxx \$ Investment Grade Corporate Bond ETF	4.00%
SPDR Blackstone/ GSO Senior Loan ETF	4.00%
iShares JP Morgan USD Emerging Markets Bond ETF	4.00%
iShares iBoxx \$ High Yield Corporate Bond ETF	4.00%
SPDR Barclays 1-3 Month T-Bill(U.S.)	4.00%

Disclaimer – The index is neither owned nor controlled by Indxx. Indxx disclaims are warranties, expressed or implied, relating to this document, and any content, information, or data herein and, without limitation, warranties of merchantability and fitness for a particular purpose. All such content, information and data are provided "as is." Indxx makes no guarantees regarding the accuracy of the content, information or data herein.

Limitation on Liabilities: In no event shall Indxx be liable for direct, indirect, special, incidental, consequential or any other damages arising under of relating to this index and/or the content, information of data herein. Your sole remedy for dissatisfaction with this index is to stop using the index.