

TWG Dynamic Allocation A Index

December 2018



Base Date	12/31/1999
Current Index Value	10847
52 Week High/Low	11621/10606
Sharpe Ratio*	0.29
Dividend Yield**	3.01%

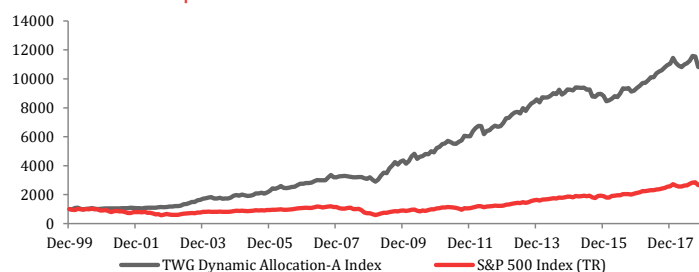
*Calculated over a 5 Year Period

**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	-5.96%	-1.81%	-1.81%	7.68%	4.78%	13.31%
S&P 500 TR Index	-13.52%	-4.38%	-4.38%	7.93%	8.49%	4.84%

*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	-	0.42	0.42	0.45	0.50	0.40
Correlation (w.r.t)						
S&P 500 TR Index	-	0.71	0.70	0.72	0.76	0.56
Standard Deviation						
Wilshire Dynamic Allocation A Index	-	8.86%	9.20%	7.17%	7.30%	10.39%
S&P 500 TR Index	-	14.74%	15.33%	11.47%	10.94%	14.54%

Current Constituents

Wilshire Dynamic Income Portfolio	
Company Name	Weights
iShares JP Morgan USD Emerging Markets Bond ETF	20.00%
iShares 1-3 Year Treasury Bond ETF	20.00%
Vanguard Total Bond Market Index Fund	20.00%
iShares MBS ETF	20.00%
I-Shares 7-10 Year Treasury Bond ETF	20.00%

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