

# TWG Dynamic Allocation A Index

June 2017



|                     |            |
|---------------------|------------|
| Base Date           | 12-31-1999 |
| Current Index Value | 10116      |
| 52 Week High/Low    | 10116/8998 |
| Sharpe Ratio*       | 1.01       |
| Dividend Yield**    | 2.28%      |

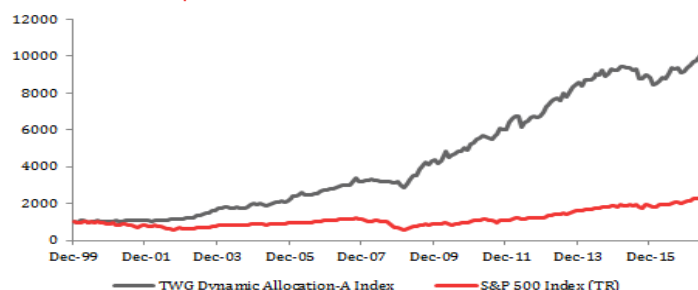
\*Calculated over a 5 Year Period

\*\*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 | 4.03% | 8.13% | 12.42% | 4.61%  | 9.57%  | 14.07%          |
| S&P 500 TR Index                    | 3.09% | 9.34% | 17.90% | 10.73% | 14.63% | 4.89%           |

\*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                    | -   | 0.45  | 0.72   | 0.50   | 0.61   | 0.40            |
| Correlation (w.r.t)                 |     |       |        |        |        |                 |
| S&P 500 TR Index                    | -   | 0.64  | 0.79   | 0.74   | 0.81   | 0.55            |
| Standard Deviation                  |     |       |        |        |        |                 |
| Wilshire Dynamic Allocation A Index | -   | 3.05% | 5.56%  | 7.38%  | 7.23%  | 10.56%          |
| S&P 500 TR Index                    | -   | 4.33% | 6.09%  | 11.02% | 9.56%  | 14.70%          |

## Current Constituents

| Wilshire Dynamic Risk Portfolio            |         |
|--------------------------------------------|---------|
| Company Name                               | Weights |
| iShares MSCI EAFE Value ETF                | 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 S&P International Small Cap ETF       | 11.43%  |
| Vanguard Emerging Markets Stock Index Fund | 11.43%  |

| Wilshire Dynamic Income Portfolio                    |         |
|------------------------------------------------------|---------|
| Company Name                                         | Weights |
| iShares iBoxx \$ Investment Grade Corporate Bond ETF | 4.00%   |
| iShares 7-10 Year Treasury Bond ETF                  | 4.00%   |
| iShares JP Morgan USD Emerging Markets Bond ETF      | 4.00%   |
| iShares iBoxx \$ High Yield Corporate Bond ETF       | 4.00%   |
| Vanguard Total Bond Market Index Fund                | 4.00%   |

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