

# TWG Dynamic Allocation A Index

June 2017



Base Date	12-31-1999
Current Index Value	10115
52 Week High/Low	10115/8998
Sharpe Ratio*	1.01
Dividend Yield** (Income Portfolio)	0.71%
Dividend Yield** (Risk Portfolio)	1.59%

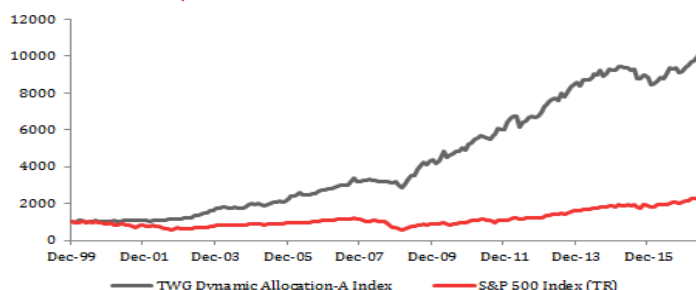
\*Calculated over a 5 Year Period

\*\*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	4.02%	8.13%	12.42%	4.60%	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	-	3.06%	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%
PIMCO Total Return Active Exch	4.00%

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