

# FOR IMMEDIATE RELEASE

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# WILSHIRE EXTENDS 'POWERED BY WILSHIRE<sup>™</sup>' INDEX SUITE WITH LAUNCH OF ABR CRISIS ALPHA INDEX

-- Third Index from First 'Powered by Wilshire' Adopter, ABR Dynamic Funds, Seeks to Capitalize on Extended Periods of Market Crisis--

**SANTA MONICA, Calif., August 17, 2016** –Wilshire Associates (Wilshire®) today announced the launch of a new index Powered by Wilshire<sup>™</sup>, the ABR Crisis Alpha Index (ABRCRX). The new index, created and owned by ABR Dynamic Funds, LLC ("ABR") and calculated by Wilshire, is designed to measure a strategy that aims to capitalize on extended periods of market crisis such as the Financial Crisis, Flash Crash, and the Greek Debt Crisis.

The index measures the performance of a strategy that seeks to generate significant returns during sustained periods of market crisis and preserve capital during extended bull markets. It applies a proprietary market volatility model to determine an appropriate blend of exposure to the market as defined by the S&P 500, volatility as defined by the S&P VIX Short-Term Futures Index and cash.

"Wilshire Analytics is thrilled to help fuel yet another Powered by Wilshire index offering from ABR Dynamic Funds. Wilshire's calculation and analytical expertise combined with ABR's impressive, growing suite of proprietary indexes demonstrate the value of a Powered by Wilshire approach which can help clients bring new investment benchmark strategy ideas to market quickly," commented Robert J. Waid, Managing Director at Wilshire Associates.

"We are proud to introduce the ABR Crisis Alpha Index, our third offering calculated by Wilshire," states Taylor Lukof, CEO of ABR Dynamic Funds, LLC. "This index measures a strategy that seeks to complement equites by appreciating significantly in an equity crisis without creating a drag in a calm market." added Lukof.

For more information about the ABR Crisis Alpha Index, please visit <u>http://wilshire.com/indexinfo/poweredbywilshire/ABRCrisisAlphaIndex.html</u>.

#### **About Wilshire Associates**

Wilshire Associates, a leading global financial services firm, provides consulting services, analytics solutions and customized investment solutions to plan sponsors, investment managers

and financial intermediaries. Its business units include, Wilshire Analytics, Wilshire Consulting, Wilshire Funds Management and Wilshire Private Markets.

The firm was founded in 1972, providing revolutionary technology and acting as an early innovator in the application of investment analytics and research to investment managers in the institutional marketplace. Wilshire also is credited with helping to develop the field of quantitative investment analysis that uses mathematical tools to analyze market risks. All other business units evolved from Wilshire's strong analytics foundation.

Wilshire developed the Wilshire 5000 Total Market Index and became an early innovator in creating integrated asset/liability analysis/simulation models as well as practical models in risk budgeting through beta and active risk analysis. Wilshire has grown to a firm of approximately 300 employees serving the needs of investors around the world.

Based in Santa Monica, California, Wilshire provides services to clients in more than 20 countries representing more than 500 organizations with assets totaling approximately US \$7 trillion.\* With ten offices worldwide, Wilshire Associates and its affiliates are dedicated to providing clients with the highest quality counsel, products and services. Wilshire<sup>®</sup> and Wilshire 5000<sup>®</sup> are registered service marks of Wilshire Associates Incorporated. Wilshire 5000 Total Market Index<sup>™</sup>, Powered by Wilshire<sup>™</sup> and Wilshire Bond Index<sup>™</sup> are service marks of Wilshire Associates Incorporated.

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#### **About ABR Dynamic Funds**

ABR Management LLC, the parent company of ABR Dynamic Funds, was founded in 2010 by Taylor Lukof as a research-focused trading group managing internal proprietary capital. In March 2015, ABR Dynamic Funds, LLC was formed, as a subsidiary of ABR Management, to license intellectual property from the parent company in order to create indices and liquid alternative solutions for clients.

All investing involves risk including the possible loss of principal. The Fund's achievement of its objectives is not guaranteed. The Fund's strategies for managing volatility entail their own unique risks and it may not be suitable for some investors due to their financial circumstances and risk tolerance. Futures can be volatile and may cause the Fund's performance to be volatile. A fluctuation in an individual holding could have a relatively large impact because the Fund is not diversified. The Fund is not actively managed and so will not otherwise take defensive positions in declining markets unless such positions are reflected in the Fund's benchmark index

Investors should carefully consider the investment objectives, risks, charges and expenses of the Funds before investing. To obtain a prospectus containing this and other important information please call (855) 422-4518 or download a prospectus online at <u>www.volfunds.com</u>. Read the specific Funds' prospectus carefully before you invest. Distributed by Foreside Fund Services, LLC. © 2015 ABR Dynamic Funds, LLC

\*Client assets are as represented by Pensions and Investments (P&I), detailed in P&I's "Largest Retirement Funds" and P&I's "Largest Money Managers (U.S. institutional tax-exempt assets)" as of 9/30/15 and 12/31/15, and published 2/8/16 and 5/30/16, respectively).