



**FOR IMMEDIATE RELEASE**

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**WILSHIRE FURTHER EXPANDS ‘POWERED BY WILSHIRE<sup>SM</sup>’ CUSTOM INDEX  
SUITE FOR PROGRAM’S FIRST ADOPTER WITH  
LAUNCH OF ABR EQUITY SIZE PREMIUM INDEX<sup>SM</sup>**

***-- Sixth Index from ABR Dynamic Funds, LLC Leverages Their Proprietary Model to  
Reweight S&P 500, Targets Outperformance --***

**SANTA MONICA, Calif., May 9, 2017** –Wilshire Associates (Wilshire®) today announced the launch of a new index Powered by Wilshire<sup>SM</sup>, the ABR Equity Size Premium Index<sup>SM</sup> (ABRESP). The new index, created and owned by ABR Dynamic Funds, LLC (“ABR”) and calculated by Wilshire, is designed to measure a strategy that targets the generally higher returns of smaller capitalization stocks in the S&P 500 while also dynamically mitigating their increased risk in a crisis, aiming to outperform the S&P 500.

The index uses a proprietary model to reweight the S&P 500 by blending its market-capitalization-weighted and equal-weighted indices. It measures a strategy that is designed to harvest the risk premium inherent in smaller capitalization stocks within the S&P 500. The reweighting is dynamic and is intended to reduce the drawdowns of smaller capitalization stocks.

“Wilshire Analytics is very pleased to fuel ABR Dynamic Funds’ latest Powered by Wilshire index offering. Wilshire’s calculation and analytical expertise, combined with ABR’s committed expansion of innovative, rules-based 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.

“ABR is proud to introduce the ABR Equity Size Premium Index, our sixth offering calculated by Wilshire,” states Taylor Lukof, CEO of ABR Dynamic Funds. “The size factor is a well-known investment factor which takes advantage of the additional risk premium in smaller stocks. We believe the ABRESP Index offers an improvement over the standard factor by targeting a reduction in that additional risk through this dynamic reweighting. The return has been higher and the maximum drawdown has been lower than a static equal-weighted index of the same components,” added Lukof.

For more information about the ABR Equity Size Premium Index, please visit <http://wilshire.com/indexes/poweredbywilshire/abr-equity-size-premium-index>.

### **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® and Wilshire 5000® are registered service marks of Wilshire Associates Incorporated. Wilshire 5000 Total Market Index<sup>SM</sup>, Powered by Wilshire<sup>SM</sup> and Wilshire Bond Index<sup>SM</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.

Today, ABR Dynamic Funds is an innovative, global investment management and R&D firm with a focus on liquid alternative index creation and product development. The firm develops systematic strategies across all asset classes for the creation of proprietary indexes with its partners. These indexes are licensed by ABR to deliver investable solutions to clients.

Please visit <http://abrfunds.com/home/> for more information.

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\*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).