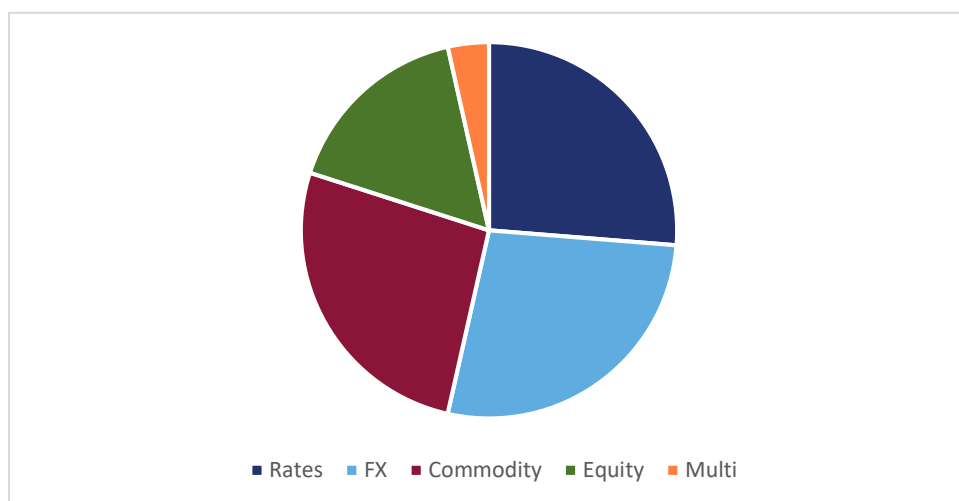


December 31, 2021

Notional Asset Class Exposure



Notional Exposure - Style

Style	Notional Exposure (Estimated %)
Carry	35%
Momentum	15%
Contrarian	25%
Market Imbalance	15%
Defensive	5%
Multi	5%

	Total Return (%)						
	3-month	Dec	Nov	Oct	Sep	Aug	Inception¹
Systematic Cross	-2.55	0.43	-0.35	-2.62	-0.67	0.39	-1.44

Objective

Key Features

- Designed to measure the performance of an investment opportunity that is increasingly popular and difficult to track
- The universe includes risk premia strategies from each trading partner, each a globally recognized investment bank
- Each counterparty curates a list for inclusion according to certain rule-based criteria
- The Index is currently being implemented through an investable Cayman Segregated Portfolio that trades the index portfolio and resides on the Wilshire Managed Account Platform
- Strategies must be trading live for six months (less under exceptional circumstances)

Quick Facts

Number Of Constituents

Variable

Weighting

Equal contributor risk weighted

Review Frequency

Quarterly

Base Value

Total Index: 100.0 (at Jan. 12, 2021)

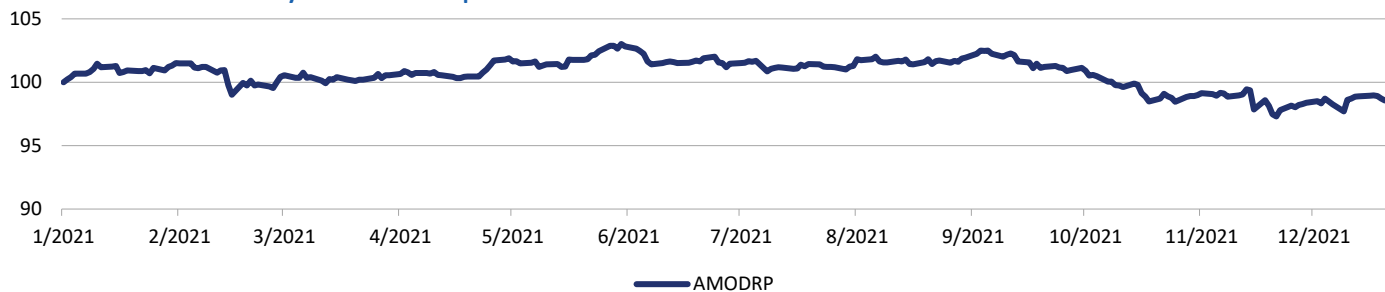
Calculation Frequency

Daily: Next trade day

History Availability

Daily from January 12, 2021

Performance History Since Inception*



*Inception date is January 12, 2021

Descriptive Statistics

Index	Component Weight (%)	
Components	Largest	Smallest
70	33.7	<0.01

Expected Symbology

Suggested Ticker	Bloomberg
AMODRP	AMODRP<index>

Investors cannot directly invest in an index although they can invest in funds that seek to match the holdings of an index.

More Information

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