**Systematic Cross Premia Index℠**

December 31, 2021

The Systematic Cross Premia Index, designed by Asset Management One USA in 2021, measures the performance of a broad cross-section of risk premia factors, diversified over asset class and style. The universe includes risk premia strategies from a selected group of investment banks, with each bank curating 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.

**Notional Asset Class Exposure**

![Asset Class Exposure Chart]

**Notional Style Exposure**

![Style Exposure Chart]

**Performance Snapshot**

<table>
<thead>
<tr>
<th></th>
<th>3-month</th>
<th>Dec</th>
<th>Nov</th>
<th>Oct</th>
<th>Sep</th>
<th>Aug</th>
<th>Inception*</th>
</tr>
</thead>
<tbody>
<tr>
<td>Systematic</td>
<td>-2.55</td>
<td>0.43</td>
<td>-0.35</td>
<td>-2.62</td>
<td>-0.67</td>
<td>0.39</td>
<td>-1.44</td>
</tr>
</tbody>
</table>

*Inception date is January 12, 2021

**Objective**

To provide a representative baseline for how the risk premia investment category performed as a whole.

**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*

Descriptive Statistics

<table>
<thead>
<tr>
<th>Index Components</th>
<th>Largest Component Weight (%)</th>
<th>Smallest Component Weight (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>70</td>
<td>33.7</td>
<td>&lt;0.01</td>
</tr>
</tbody>
</table>

Expected Symbology

- **Suggested Ticker**: AMODRP
- **Bloomberg**: 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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