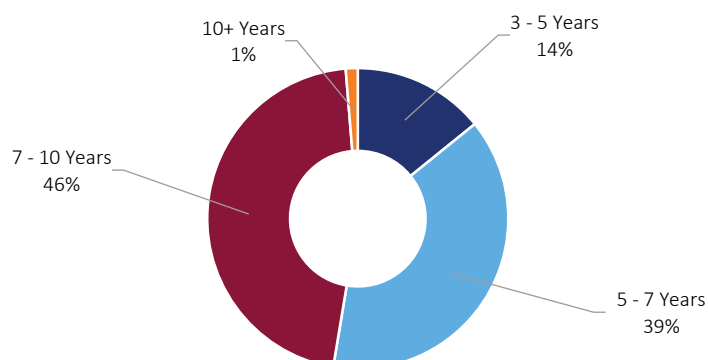


Wilshire TIPS IndexSM

As of March 31, 2022

The Wilshire TIPS IndexSM measures the performance of a basket of U.S. Treasury Inflation Protected Securities (TIPS) designed with a target maturity similar to the 10-Year T-Note Futures Contract.

Maturity Breakdown (% Weights)



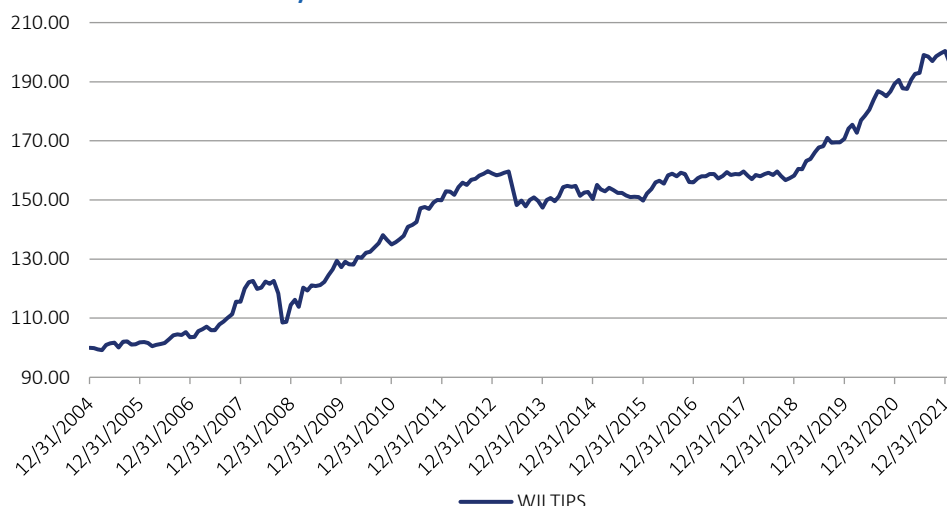
Descriptive Statistics

Index	Component Weight (%)	
Components	Largest	Smallest
18	7.98	1.29

Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	YTD	2021	1-year	3-year	5-year	10-year
-2.74	-2.74	5.86	3.90	6.10	4.29	2.54

Performance History



Objective

To provide a basket of U.S. Treasury Inflation Protected Securities (TIPS) designed to replicate the maturity of the 10-Year T-Note Futures Contract.

Key features

- Index of TIPS securities
- Optimization approach targets maturity of 10-Year T-Note Futures Contract
- Individual TIPS positions are constrained to a maximum of 10% of the index
- Index composition is reviewed monthly
- Created April 2020

Asset class representation

- U.S. TIPS

Quick Facts

Number of Constituents

Variable

Weighting

Market Capitalization

Review Frequency

Monthly, after the close of trading on the last day of the month

Base Value

Total Index: 100.00 (at December 31, 2004)

Calculation Frequency

Daily

History Availability

Daily from December 31, 2004

Expected Symbology

Suggested Ticker	Bloomberg	Reuters Station	Yahoo
WILTIPS	WILTIPS <index>	us; WILTIPS	^ WILTIPS

Investors cannot directly invest in an index although they can invest in mutual funds or exchange-traded funds that seek to match the holdings of an index.

For More Information

Please visit www.wilshire.com or email wilshireindexes@wilshire.com.

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