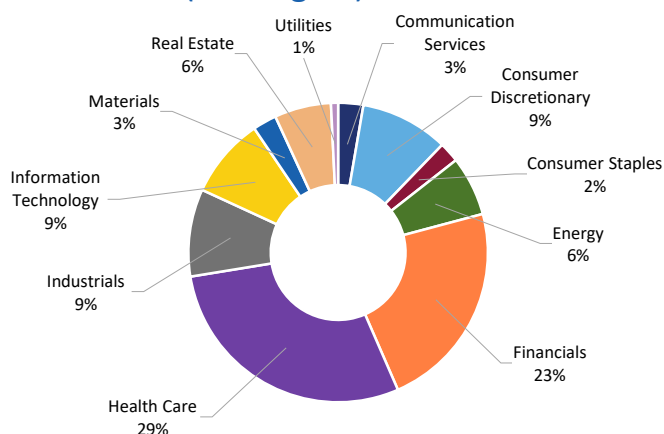


# Wilshire US Micro-Cap Index<sup>SM</sup>

March 31, 2022

The Wilshire US Micro-Cap Index<sup>SM</sup> is the most pure and complete benchmark of the micro-sized (in terms of capitalization) companies in the U.S. equity market. The Wilshire US Micro-Cap Index is a float-adjusted, market capitalization-weighted index of the issues ranked below 2,500 by market capitalization of the Wilshire 5000 Total Market Index<sup>SM</sup>. The components of the Wilshire US Large-Cap<sup>SM</sup>, Wilshire US Small-Cap<sup>SM</sup> and Wilshire US Micro-Cap Index build back to the Wilshire 5000 without gaps or overlaps. The Wilshire US Micro-Cap Index was released in 1996 with a time series of data beginning on June 30, 1978.

## Sector Classifications (% Weights)



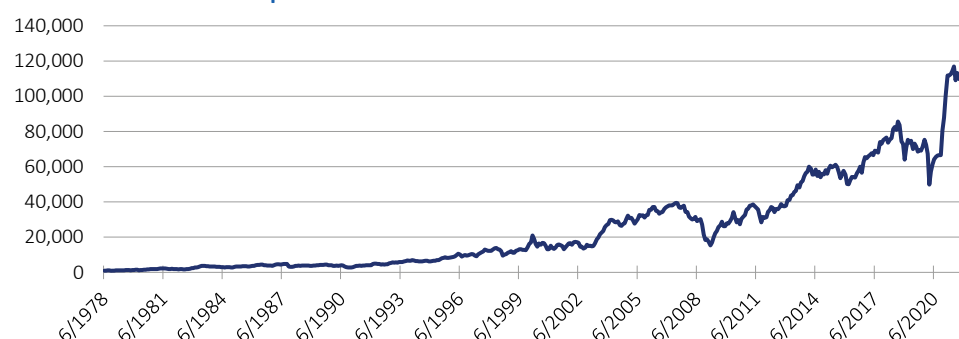
## Descriptive Statistics

Index	Component Weight (%)			Market Capitalization (\$ Billions)				
	Largest	Smallest	Full	Adjusted	Mean	Median	Largest	Smallest
Components	1,147	0.80	<.01	234.83	172.37	0.21	0.15	1.51

## Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2021	1-year	3-year	5-year	10-year
-9.07	-9.07	14.50	-18.15	7.49	6.50	9.44

## Performance Snapshot



## Objective

To benchmark the micro-sized U.S. securities by excluding the Wilshire US Large-Cap and Wilshire US Small-Cap securities from the Wilshire 5000 Total Market Index, the most pure and complete measure of the U.S. equity market.

## Key Features

- The index is a subset of the Wilshire 5000 Total Market Index
- The first and oldest objective measure of the U.S. equity micro-cap market
- Includes all securities smaller than the 2,500<sup>th</sup> largest stock in the Wilshire 5000 by market cap as of the March and September semi-annual rebalance
- Bulletin-board and thinly traded issues are excluded generally because they do not have readily available prices
- Weighted by float-adjusted market capitalization

## Quick Facts

### Number of Constituents

Variable

### Weighting

Market Capitalization: Float-Adjusted

### Review Frequency

Monthly after the close of trading on the third Friday of the month

### Base Value

Price Index: 1000.00 (at Dec 31, 1991)

Total Index: 1000.00 (at Jun 30, 1978)

### Calculation Frequency

Every second during U.S. trading hours

### History Availability

Monthly from June 30, 1978

Daily from December 31, 1998

## Fundamentals

Price/Earnings Ratio		P/B Ratio	P/CF Ratio	P/S Ratio	Sales Growth	Earnings Growth	Long-Term EPS Growth	Dividend Yield
Trailing	Projected				(%)	(%)	(%)	(%)
-57.10	-13.71	1.29	-25.29	82.30	41.27	11.51	13.23	1.40

## Expected Symbology

Suggested Ticker	Bloomberg	Reuters Station	Yahoo
W5KMICRO	W5KMICRO <index>	us;W5KMICRO	^W5KMICRO

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](http://www.wilshire.com) or email [wilshireindexes@wilshire.com](mailto:wilshireindexes@wilshire.com).

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