

Wilshire

FT Wilshire 5000 Index Series

June 30, 2022

The FT Wilshire 5000 Index is a broad-based market capitalization weighted index that aims to capture 100% of the US investible market.

The FT Wilshire 5000 Index Series comprises of the large, small and micro capitalization segments of the US equity market.

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Performance (%)

| Index | 1M | 3M | 6M | YTD | 1Y | 3Y | 5Y | 10Y | Inception |
|--------------------------|-------|--------|--------|--------|--------|-------|-------|-------|-----------|
| FT Wilshire 5000 | -8.36 | -16.78 | -20.90 | -20.90 | -13.19 | 10.15 | 10.85 | 12.74 | 7.08 |
| FT Wilshire US Large Cap | -8.15 | -16.73 | -20.83 | -20.83 | -12.02 | 10.74 | 11.42 | 13.04 | 6.65 |
| FT Wilshire US Small Cap | -9.93 | -16.88 | -21.08 | -21.08 | -19.39 | 5.76 | 7.02 | 10.67 | 9.09 |
| FT Wilshire US Micro Cap | -9.11 | -18.70 | -23.73 | -23.73 | -27.83 | 6.61 | 5.80 | 10.19 | 8.55 |

Annual Performance (%)

Year-on-year performance (%)

| Index | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 |
|--------------------------|--------|-------|-------|-------|-------|-------|-------|--------|-------|-------|-------|
| FT Wilshire 5000 | 0.94 | 16.05 | 33.10 | 12.73 | 0.69 | 13.37 | 21.03 | -5.27 | 30.97 | 20.83 | 26.70 |
| FT Wilshire US Large Cap | 1.64 | 15.68 | 32.15 | 13.67 | 1.42 | 12.40 | 21.85 | -4.48 | 31.54 | 21.07 | 27.77 |
| FT Wilshire US Small Cap | -2.11 | 17.99 | 37.75 | 7.29 | -3.71 | 19.29 | 16.67 | -9.94 | 27.71 | 17.70 | 19.10 |
| FT Wilshire US Micro Cap | -10.96 | 21.24 | 48.58 | 4.00 | -6.05 | 23.81 | 12.74 | -12.16 | 23.26 | 20.95 | 21.74 |

Key data

Objective

Benchmark for the US equity market.

Weighting

Market Capitalization – Full and Float-adjusted

Number of Constituents

Variable

Inception date

September 23, 1996

Usage

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

About Wilshire

300+
employees

500+
institutional investors,
financial advisors and
intermediaries clients globally

\$1.3 trillion

assets under advisement
(includes AUM)

\$93 billion

assets under management

Risk - Volatility

| Index | Volatility (\%) | | | | |
|--------------------------|-----------------|-------|-------|-------|-----------|
| | 1Y | 3Y | 5Y | 10Y | Inception |
| FT Wilshire 5000 | 20.38 | 19.03 | 17.34 | 14.03 | 15.62 |
| FT Wilshire US Large Cap | 20.24 | 18.67 | 17.01 | 13.77 | 15.30 |
| FT Wilshire US Small Cap | 23.19 | 23.15 | 20.97 | 17.10 | 19.36 |
| FT Wilshire US Micro Cap | 24.19 | 27.31 | 24.15 | 20.00 | 22.81 |

Return/Risk Ratio and Drawdown

| Index | Return/Risk ratio | | | | | Drawdown (\%) | | | | |
|--------------------------|-------------------|------|------|------|-----------|---------------|--------|--------|--------|-----------|
| | 1Y | 3Y | 5Y | 10Y | Inception | 1Y | 3Y | 5Y | 10Y | Inception |
| FT Wilshire 5000 | -0.65 | 0.53 | 0.63 | 0.91 | 0.45 | -24.01 | -34.86 | -34.86 | -34.86 | -55.43 |
| FT Wilshire US Large Cap | -0.59 | 0.58 | 0.67 | 0.95 | 0.43 | -23.97 | -33.81 | -33.81 | -33.81 | -54.79 |
| FT Wilshire US Small Cap | -0.84 | 0.25 | 0.33 | 0.62 | 0.47 | -26.91 | -42.28 | -42.28 | -42.28 | -59.06 |
| FT Wilshire US Micro Cap | -1.15 | 0.24 | 0.24 | 0.51 | 0.37 | -32.41 | -45.81 | -48.35 | -48.35 | -65.56 |

Sector breakdown - Weights (%)

| | FT Wilshire 5000 | FT Wilshire US Large Cap | FT Wilshire US Small Cap | FT Wilshire US Micro Cap |
|----------------------------------|------------------|--------------------------|--------------------------|--------------------------|
| Agriculture, Food and Beverage | 6.58 | 6.97 | 4.01 | 2.98 |
| Consumer Goods and Services | 14.60 | 14.97 | 10.78 | 21.44 |
| Digital Information and Services | 3.01 | 2.93 | 3.93 | 0.79 |
| Energy | 4.48 | 4.30 | 5.50 | 6.84 |
| Financials | 25.51 | 27.43 | 12.62 | 9.27 |
| Health Care | 11.58 | 10.86 | 15.60 | 23.51 |
| Industrials | 8.63 | 7.57 | 16.43 | 12.86 |
| Real Estate | 3.85 | 3.09 | 9.56 | 6.02 |
| Resources and Materials | 2.37 | 1.84 | 6.34 | 3.86 |
| Technology | 8.46 | 9.26 | 2.98 | 2.19 |
| Transportation | 10.89 | 10.78 | 11.95 | 9.28 |

Sector breakdown - Number of constituents

| | FT Wilshire 5000 | FT Wilshire US Large Cap | FT Wilshire US Small Cap | FT Wilshire US Micro Cap |
|----------------------------------|------------------|--------------------------|--------------------------|--------------------------|
| Agriculture, Food and Beverage | 131 | 31 | 51 | 49 |
| Consumer Goods and Services | 814 | 72 | 172 | 570 |
| Digital Information and Services | 72 | 27 | 34 | 11 |
| Energy | 140 | 20 | 44 | 76 |
| Financials | 484 | 101 | 199 | 184 |
| Health Care | 566 | 69 | 189 | 308 |
| Industrials | 455 | 63 | 199 | 193 |
| Real Estate | 190 | 31 | 91 | 68 |
| Resources and Materials | 135 | 22 | 60 | 53 |
| Technology | 141 | 37 | 46 | 58 |
| Transportation | 408 | 54 | 174 | 180 |

Index characteristics

| | Number of stocks | Largest weight (%) | Average weight (%) | Median weight (%) | Smallest weight (%) | Top 10 weight (%) |
|--------------------------|------------------|--------------------|--------------------|-------------------|---------------------|-------------------|
| FT Wilshire 5000 | 3569 | 6.21 | 0.03 | 0.00 | 0 | 24.44 |
| FT Wilshire US Large Cap | 527 | 7.10 | 0.19 | 0.08 | 0 | 27.97 |
| FT Wilshire US Small Cap | 1275 | 0.80 | 0.08 | 0.06 | 0 | 4.20 |
| FT Wilshire US Micro Cap | 1767 | 0.44 | 0.06 | 0.03 | 0 | 3.24 |

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