

Wilshire

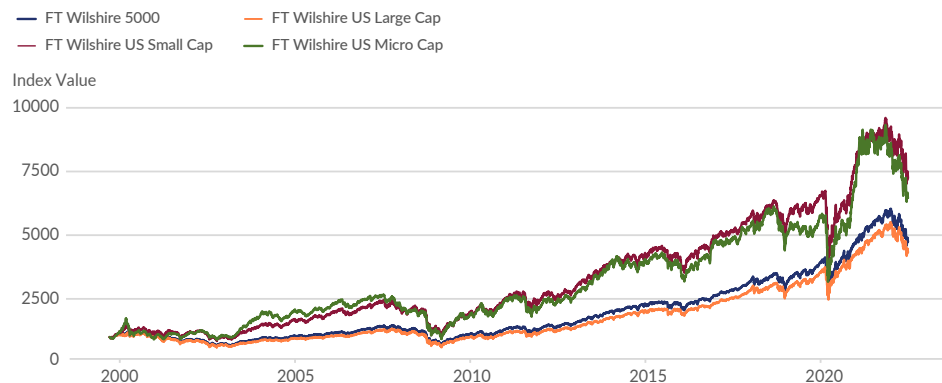
FT Wilshire 5000 Index Series

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 (%)

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 (%)

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

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

Annual Turnover (%)

Index	Two-way turnover (\%)										
	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FT Wilshire 5000	14.3	15.0	14.6	18.2	16.2	20.5	14.2	18.4	12.0	12.1	16.0
FT Wilshire US Large Cap	13.8	13.7	13.7	18.0	14.7	18.1	12.8	17.2	11.4	11.5	15.3
FT Wilshire US Small Cap	55.5	48.8	46.3	48.2	47.4	58.1	47.3	54.4	42.8	58.7	55.2
FT Wilshire US Micro Cap	83.0	75.9	78.7	69.2	79.7	74.3	74.6	78.4	69.7	81.1	95.6

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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