Wilshire Liquid Alternative Event Driven Index℠

As of September 29, 2023

The Wilshire Liquid Alternative Event Driven Index℠ measures the performance of the event driven strategy component of the Wilshire Liquid Alternative Index. Event driven strategies predominantly invest in companies involved in corporate transactions such as mergers, restructuring, distressed, buy backs, or other capital structure changes. Created in 2014, with a time series of data beginning on December 31, 1999, the Wilshire Liquid Alternative Event Driven Index (WLIQAED) is designed to provide a broad measure of the liquid alternative event driven market. The Wilshire Liquid Alternative Event Driven Index, when combined with the performance of the Wilshire Liquid Alternative Global Macro Index (WLIQAGM), Wilshire Liquid Alternative Relative Value Index (WLIQARV), Wilshire Liquid Alternative Multi-Strategy Index (WLIQAMS), and Wilshire Liquid Alternative Equity Hedge Index (WLIQAEH) comprise the Wilshire Liquid Alternative Index (WLIQA).

**Objective**

To provide a broad measure of the event driven sub-strategy of the liquid alternative market.

**Key Features**

- Designed to measure the performance of an investment opportunity that is increasingly popular and difficult to track
- Constituents comprised of '40 Act mutual funds
- Funds must be categorized as a liquid alternative event driven investment strategy by Wilshire Manager Research
- Funds must have at least six months of returns
- Launched July 2014
- Calculated each U.S. trade day

**Quick Facts**

**Number of Constituents**

Variable

**Weighting**

Index weights derived from AUM with caps on weighting applied at the strategy level

**Review Frequency**

Semi-annually—month-end June and December

**Base Value**

Price Index: 100.00 (at Dec 31, 2013)

Total Index: 100.00 (at Dec 31, 1999)

**History Availability**

Monthly from December 31, 1999

Daily from December 31, 2013
Expected Symbology

<table>
<thead>
<tr>
<th>Suggested Ticker</th>
<th>Bloomberg</th>
<th>Reuters Station</th>
<th>Yahoo</th>
</tr>
</thead>
<tbody>
<tr>
<td>WLIQAED</td>
<td>WLIQAED&lt;index&gt;</td>
<td>us;WLIQAED</td>
<td>^WLIQAED</td>
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Correlations

<table>
<thead>
<tr>
<th>Index</th>
<th>Wilshire Liquid Alt Event Driven</th>
<th>Wilshire Liquid Alt</th>
<th>Wilshire 5000</th>
<th>Barclays US Aggregate</th>
<th>Wilshire REIT</th>
<th>Bloomberg Commodity</th>
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</thead>
<tbody>
<tr>
<td>Wilshire Liquid Alt Event Driven</td>
<td>1.00</td>
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<tr>
<td>Wilshire Liquid Alt</td>
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<td>1.00</td>
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<td>Wilshire 5000</td>
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<td>Barclays US Aggregate</td>
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<td>Wilshire REIT</td>
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<tr>
<td>Bloomberg Commodity</td>
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<td>0.63</td>
<td>0.54</td>
<td>-0.02</td>
<td>0.54</td>
<td>1.00</td>
</tr>
</tbody>
</table>

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 Further Information

Please visit wilshireindexes.com/other or email wilshire.indexes@wilshire.com.

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