Wilshire TIPS Index℠

As of September 29, 2023

The Wilshire TIPS Index℠ 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)

- 3 - 5 Years: 33%
- 5 - 7 Years: 29%
- 7 - 10 Years: 32%
- 10+ Years: 6.39%

Descriptive Statistics

<table>
<thead>
<tr>
<th>Component</th>
<th>Weight (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Components</td>
<td>Largest</td>
</tr>
<tr>
<td>22.00</td>
<td>6.30</td>
</tr>
</tbody>
</table>

Performance Snapshot

<table>
<thead>
<tr>
<th>Period</th>
<th>Total Return (%)</th>
<th>Annualized Total Return (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>3-month</td>
<td>-2.15</td>
<td>-1.41</td>
</tr>
<tr>
<td>YTD</td>
<td>-0.34</td>
<td>2.43</td>
</tr>
<tr>
<td>2022</td>
<td>-10.69</td>
<td>1.74</td>
</tr>
<tr>
<td>1-year</td>
<td>1.61</td>
<td></td>
</tr>
<tr>
<td>3-year</td>
<td>2.43</td>
<td></td>
</tr>
<tr>
<td>5-year</td>
<td>1.74</td>
<td></td>
</tr>
<tr>
<td>10-year</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Performance History

- Base Value: Total Index: 100.00 (at December 31, 2004)
- Calculation Frequency: Daily
- History Availability: Daily from December 31, 2004

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)
Expected Symbology

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

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

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