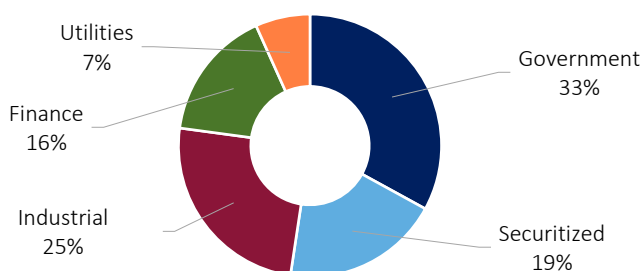


# Wilshire Bond Index<sup>SM</sup>

As of December 29, 2023

The Wilshire Bond Index<sup>SM</sup> measures the performance of the U.S. taxable fixed income market based on actual holdings of U.S. institutional investors. The Wilshire Trust Universe Comparison Service® (Wilshire TUCS®) database representing over \$3.7 trillion in institutional assets is used to dynamically define the institutional U.S. bond market. Fixed income holdings from approximately 1,700 leading edge U.S. institutions are aggregated to update the index membership quarterly. Created in 2016, with a time series of data beginning on June 30, 2004, the Wilshire Bond Index delivers a performance and risk profile consistent with the taxable fixed income opportunity set as chosen by institutional investors making it a true measure of active bond risk and performance.

## Sector Classifications (% Weights)



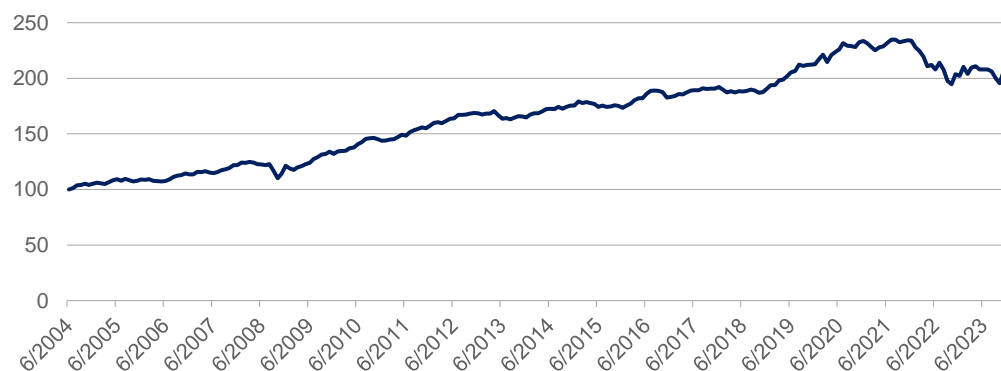
## Descriptive Statistics

Index	Component Weight (%)			Market Capitalization (\$Billions)		
Components	Largest	Smallest	Mean	Median	Largest	Smallest
12,038	1.70	<0.01	2.56	0.65	519.26	<0.01

## Performance Snapshot

Total Return (%)			Annualized Total Return (%)			
3-month	Ytd	2022	1-year	3-year	5-year	10-year
		-13.49				

## Performance History



## Objective

To benchmark the investible U.S. fixed income market.

## Key Features

- Wilshire TUCS database of more than \$3.7 trillion in institutional assets is used to determine the institutional fixed income market
- Quarterly updates
- Uses institutional bond holdings to represent the investible U.S. Fixed Income market
- Dynamically adjusts to industry accepted bond investments and the market's acceptance
- Created April 2016
- Durations, convexity and sector allocations are consistent with active bond managers

## Quick Facts

### Number of Constituents

Variable

### Weighting

Market Capitalization: TUCS-adjusted

### Review Frequency

Quarterly after the close of trading on the last day of the calendar quarter

### Base Value

Total Index: 100.00 (at June 30, 2004)

### Calculation Frequency

Daily for each U.S. trading day

### History Availability

Monthly from June 30, 2004

Daily from December 31, 2015

## Fundamentals

Coupon	Yield to Maturity	Effective Duration	Effective Convexity	Years to Maturity	Average Life
3.39		7.60		14.53	11.22

## Expected Symbology

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

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](https://wilshireindexes.com/other) or email [wilshire.indexes@wilshire.com](mailto:wilshire.indexes@wilshire.com).

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