

Wilshire Indexes

FT Wilshire GLIO Developed Listed Infrastructure Index

March 31, 2024

The FT Wilshire GLIO Developed Listed Infrastructure Index provides exposure to globally listed companies which own and/or are operators of infrastructure assets.

The index uses a systematic approach to identify eligible infrastructure companies through the use of EBITDA and mapping Global Asset Taxonomy System (GATS) to common Infrastructure Sectors.

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Index	Performance(%)								Base Date
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y	
FT Wilshire Developed Index	3.33	8.67	21.25	8.67	25.00	8.30	12.22	9.69	7.09
FT Wilshire GLIO Developed Listed Infrastructure Index	3.65	0.42	13.17	0.42	2.87	2.63	5.46	7.32	8.63

Annual Performance (%)

Index	Year-on-year performance (%)									
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FT Wilshire Developed Index	5.07	-0.30	8.69	23.03	-8.94	28.41	16.66	21.71	-17.98	23.56
FT Wilshire GLIO Developed Listed Infrastructure Index	21.45	-11.81	14.04	17.98	-0.42	28.44	3.83	16.88	-6.40	2.52

Risk - Volatility

Index	Volatility (%)				Base Date
	1Y	3Y	5Y	10Y	
FT Wilshire Developed Index	10.19	16.88	18.20	15.06	15.99
FT Wilshire GLIO Developed Listed Infrastructure Index	12.24	16.74	16.35	13.53	14.56

Key data

Objective

Benchmark for the global equity markets

Weighting

Market Capitalization – Free Float-adjusted

Number of Constituents

133

Inception date

March 22, 1999

Usage

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

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio					Drawdown (%)				
	1Y	3Y	5Y	10Y	Base Date	1Y	3Y	5Y	10Y	Base Date
FT Wilshire Developed Index	2.45	0.49	0.67	0.64	0.44	-10.81	-26.06	-34.81	-34.81	-57.68
FT Wilshire GLIO Developed Listed Infrastructure Index	0.23	0.16	0.33	0.54	0.59	-15.17	-22.09	-35.62	-35.62	-46.73

Sector breakdown -Weights %

Sector	FT Wilshire Developed Index	FT Wilshire GLIO Developed Listed Infrastructure Index
Agriculture, Food and Beverage	3.19	0
Consumer Goods and Services	11.86	0
Digital Information and Services	16.25	1
Energy	6.93	68.64
Financials	16.71	0
Health Care	10.62	0
Industrials	8.91	0.77
Real Estate	2.76	6.34
Resources and Materials	5.18	2.36
Technology	13.36	0
Transportation	4.22	20.89

Sector breakdown -Number of constituents

Sector	FT Wilshire Developed Index	FT Wilshire GLIO Developed Listed Infrastructure Index
Agriculture, Food and Beverage	165	0
Consumer Goods and Services	626	0
Digital Information and Services	508	7
Energy	368	100
Financials	677	0
Health Care	448	0
Industrials	631	1
Real Estate	384	3
Resources and Materials	502	8
Technology	264	0
Transportation	290	15

Country breakdown -Weights %

Name	FT Wilshire Developed Index	FT Wilshire GLIO Developed Listed Infrastructure Index
Australia	2.01	2.07
Austria	0.08	0.24
Belgium	0.23	0.12
Canada	3.22	14.45
Denmark	0.93	0.41
Finland	0.27	0
France	2.79	1.65
Germany	2.05	2.2
Hong Kong	0.49	1.4
Ireland	0.31	0
Israel	0.29	0.08
Italy	0.68	3.18
Japan	6.41	0.65
Netherlands	1.44	0.1
New Zealand	0.09	0.21
Norway	0.2	0
Portugal	0.06	0.5
Singapore	0.41	0.05
Spain	0.69	5.66
Sweden	0.96	0
Switzerland	2.68	0.16
United Kingdom	3.89	3.63
United States	69.61	63.13

Index characteristics - Weight (%)

Index	Weights %					
	Number of stocks	Largest	Average	Median	Smallest	Top 10
FT Wilshire Developed Index	4,863	4.3	0.02	0	0	19.78
FT Wilshire GLIO Developed Listed Infrastructure Index	134	5.9	0.75	0.32	0.01	36.15

Index characteristics - Market Cap

Index	Total Market Cap (USD Millions)				
	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire Developed Index	82,001,218.98	3,126,133.03	493,222.71	3,263.65	0.71
FT Wilshire GLIO Developed Listed Infrastructure Index	2,802,200.39	149,962.68	55,045.13	12,320.51	647.88

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