

Wilshire

Wilshire Monday Market Flash

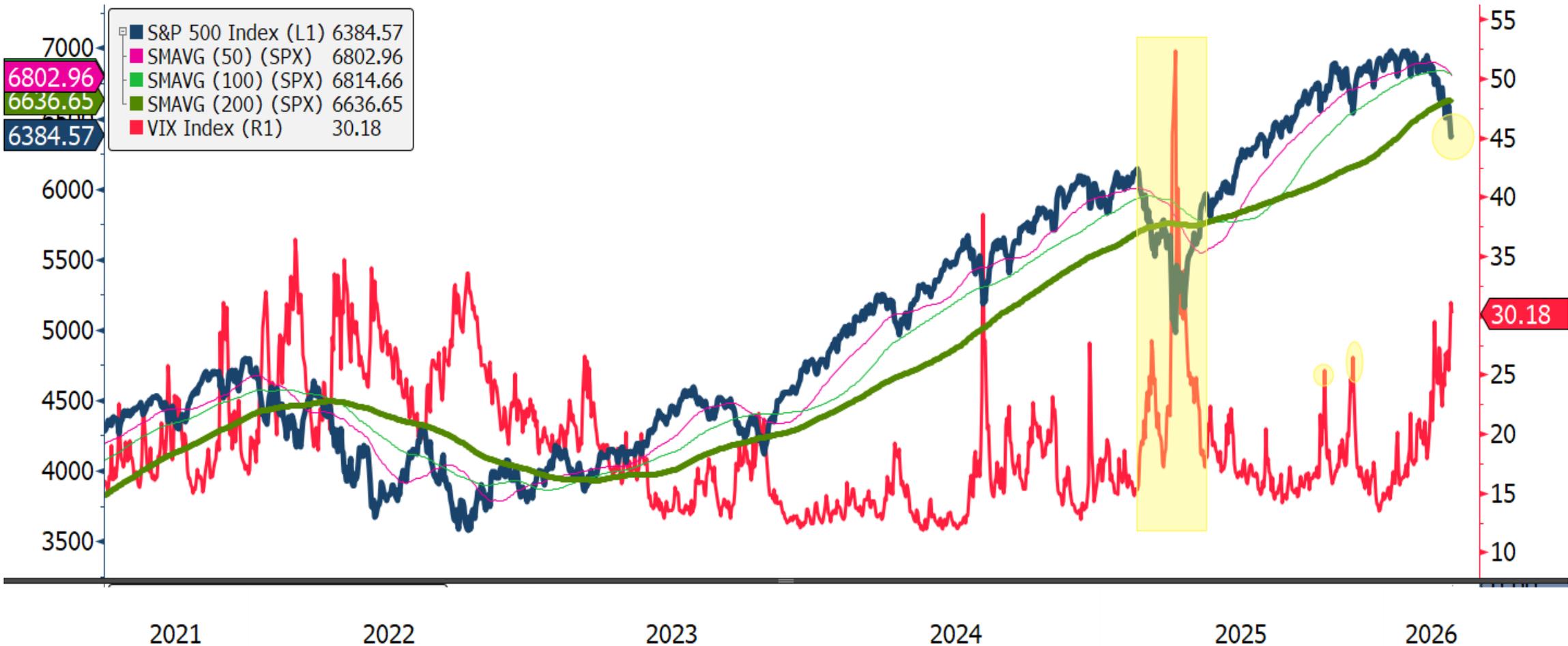
March 30, 2026

Market Performance as of 3/27/2026

US Equity	WTD	MTD	FEB	JAN	QTD	YTD	1 Year
Wilshire 5000	(1.86)	(7.26)	(0.49)	1.63	(6.21)	(6.21)	13.64
Standard & Poor's 500	(2.12)	(7.41)	(0.87)	1.37	(6.96)	(6.96)	11.87
Wilshire US Large Cap	(2.01)	(7.29)	(0.64)	1.33	(6.66)	(6.66)	13.33
Wilshire US Large-Cap Growth	(3.48)	(8.83)	(3.11)	(1.27)	(12.79)	(12.79)	9.98
Wilshire US Large-Cap Value	0.04	(6.34)	4.00	4.34	1.63	1.63	15.18
Wilshire US Small Cap	0.22	(6.87)	1.66	5.96	0.32	0.32	17.47
Wilshire US Small-Cap Growth	(0.58)	(7.07)	0.98	5.92	(0.60)	(0.60)	16.13
Wilshire US Small-Cap Value	1.04	(6.69)	2.47	6.04	1.39	1.39	19.18
Non-US Equity	WTD	MTD	FEB	JAN	QTD	YTD	1 Year
MSCI ACWI-ex-USA (Net)	(0.46)	(10.24)	5.02	5.98	(0.10)	(0.10)	22.56
MSCI EAFE (Net)	0.05	(10.44)	4.63	5.22	(1.40)	(1.40)	17.94
MSCI EM (Net)	(1.74)	(10.60)	5.50	8.85	2.66	2.66	29.82
MSCI ACWI-ex-US Small cap (Net)	(0.30)	(10.40)	5.26	6.44	0.39	0.39	25.47
Global Equity	WTD	MTD	FEB	JAN	QTD	YTD	1 Year
MSCI ACWI (Net)	(1.49)	(8.42)	1.29	2.96	(4.50)	(4.50)	16.22
MSCI ACWI Minimum Volatility (Net)	(0.61)	(6.05)	3.91	1.53	(0.88)	(0.88)	3.16
Fixed Income	WTD	MTD	FEB	JAN	QTD	YTD	1 Year
Bloomberg U.S. Aggregate	(0.12)	(2.49)	1.64	0.11	(0.79)	(0.79)	4.39
Bloomberg U.S. Corporate High Yield	(0.47)	(1.97)	0.19	0.51	(1.29)	(1.29)	5.81
Credit Suisse Leveraged Loan	0.02	0.55	(0.82)	(0.26)	(0.54)	(0.54)	4.56
Bloomberg US Convertibles Index	(1.24)	(3.69)	1.11	5.02	2.26	2.26	20.10
JPM EMBI Global Diversified	(0.42)	(3.55)	1.39	0.68	(1.55)	(1.55)	10.13
Real Assets	WTD	MTD	FEB	JAN	QTD	YTD	1 Year
Wilshire Global Real Estate Securities	(1.30)	(9.16)	5.59	3.43	(0.80)	(0.80)	3.23
FTSE Global Core Infrastructure 50/50	1.27	(4.67)	8.46	4.17	7.70	7.70	19.02
Alerian Midstream Energy	3.14	5.92	9.47	8.06	25.30	25.30	23.94
Bloomberg U.S. TIPS	(0.51)	(1.94)	1.31	0.31	(0.35)	(0.35)	3.28
Bloomberg U.S. CMBS	(0.07)	(1.79)	1.28	0.35	(0.19)	(0.19)	5.40
Bloomberg Commodity	0.12	10.57	1.10	10.36	23.37	23.37	32.32
Gold	0.04	(14.87)	7.86	13.31	4.05	4.05	47.00
Bitcoin	(5.81)	0.68	(22.14)	(3.98)	(24.73)	(24.73)	(24.44)

Data Source: Bloomberg

U.S. Equities have Broken through Technical Support to the Downside



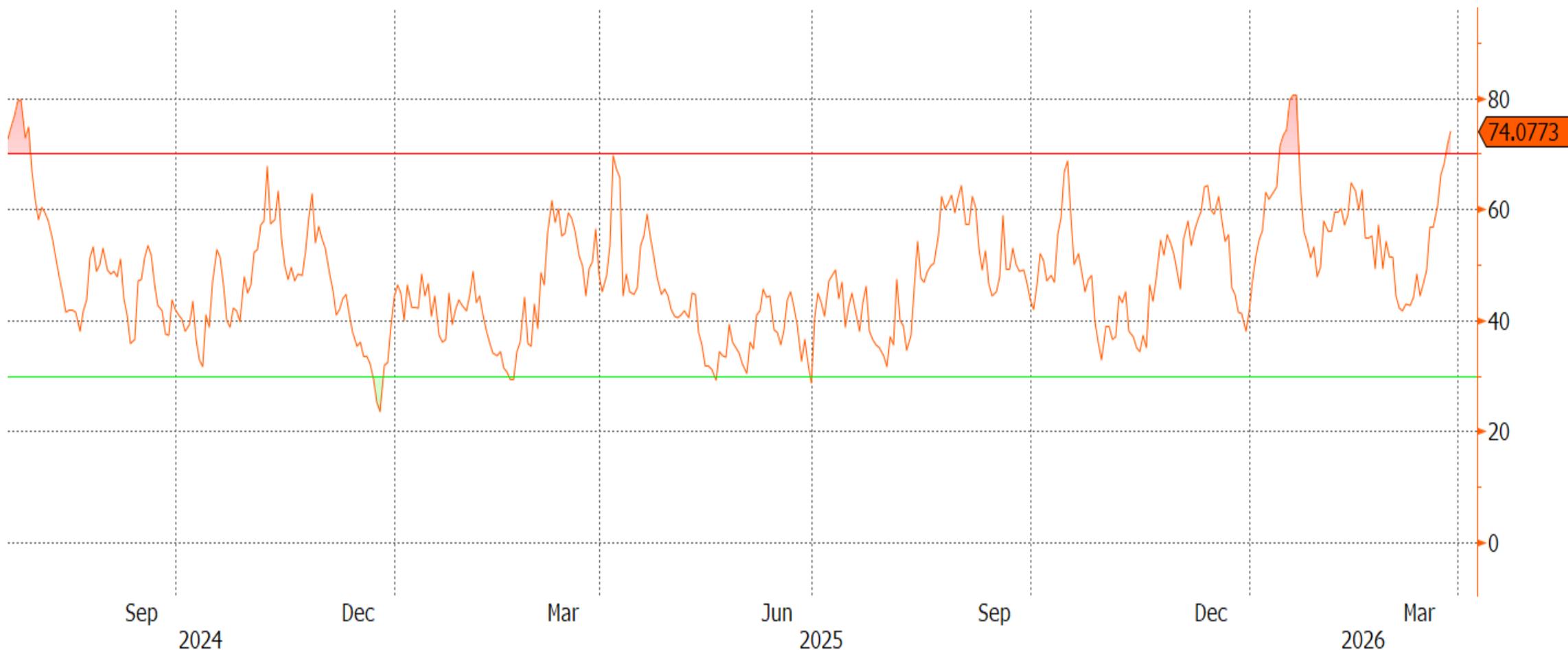
SPX Index (S&P 500 INDEX) SPX 200 SMA VIX Daily 30JUN2021-30MAR2026

Data Source: Bloomberg

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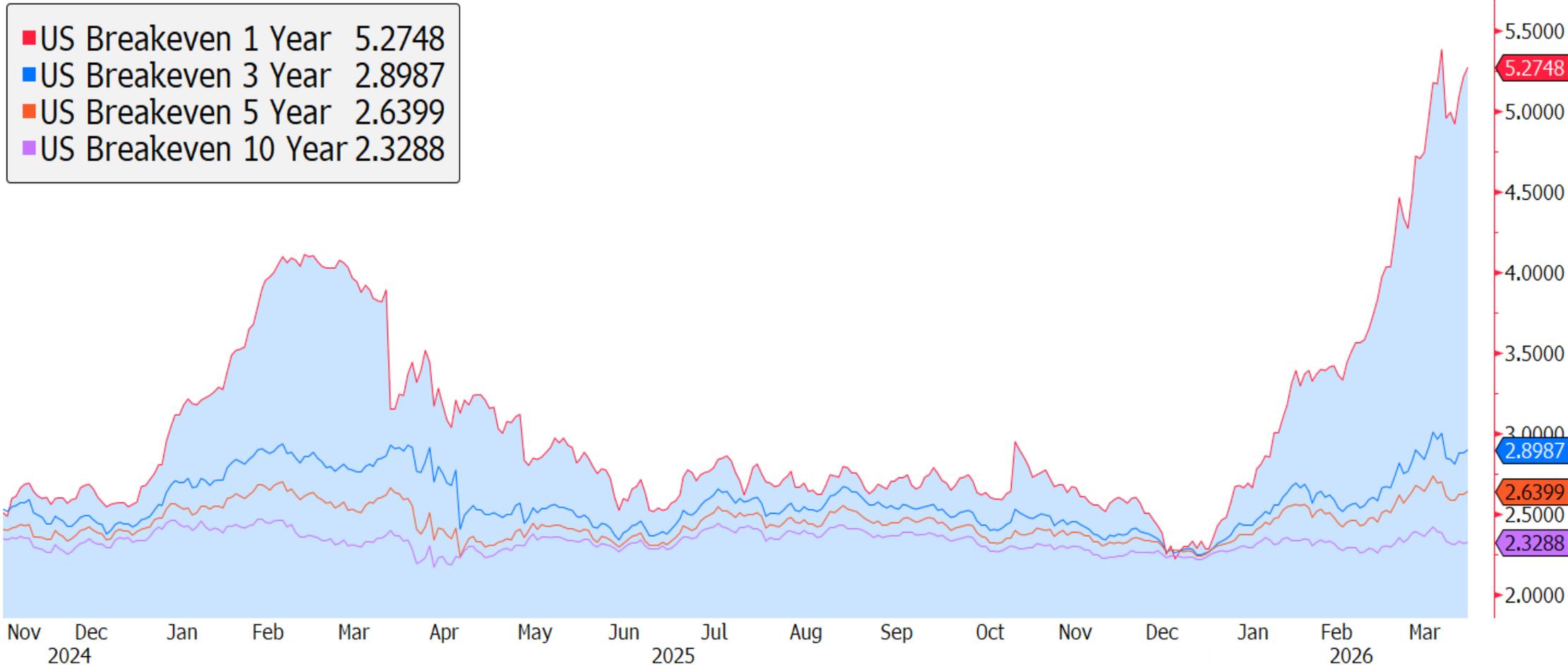
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It Might be a Regime Shift, but Small Caps are Overbought vs. Large Caps



Data Source: Bloomberg

Markets are Concerned about the Economic Implications of Inflation

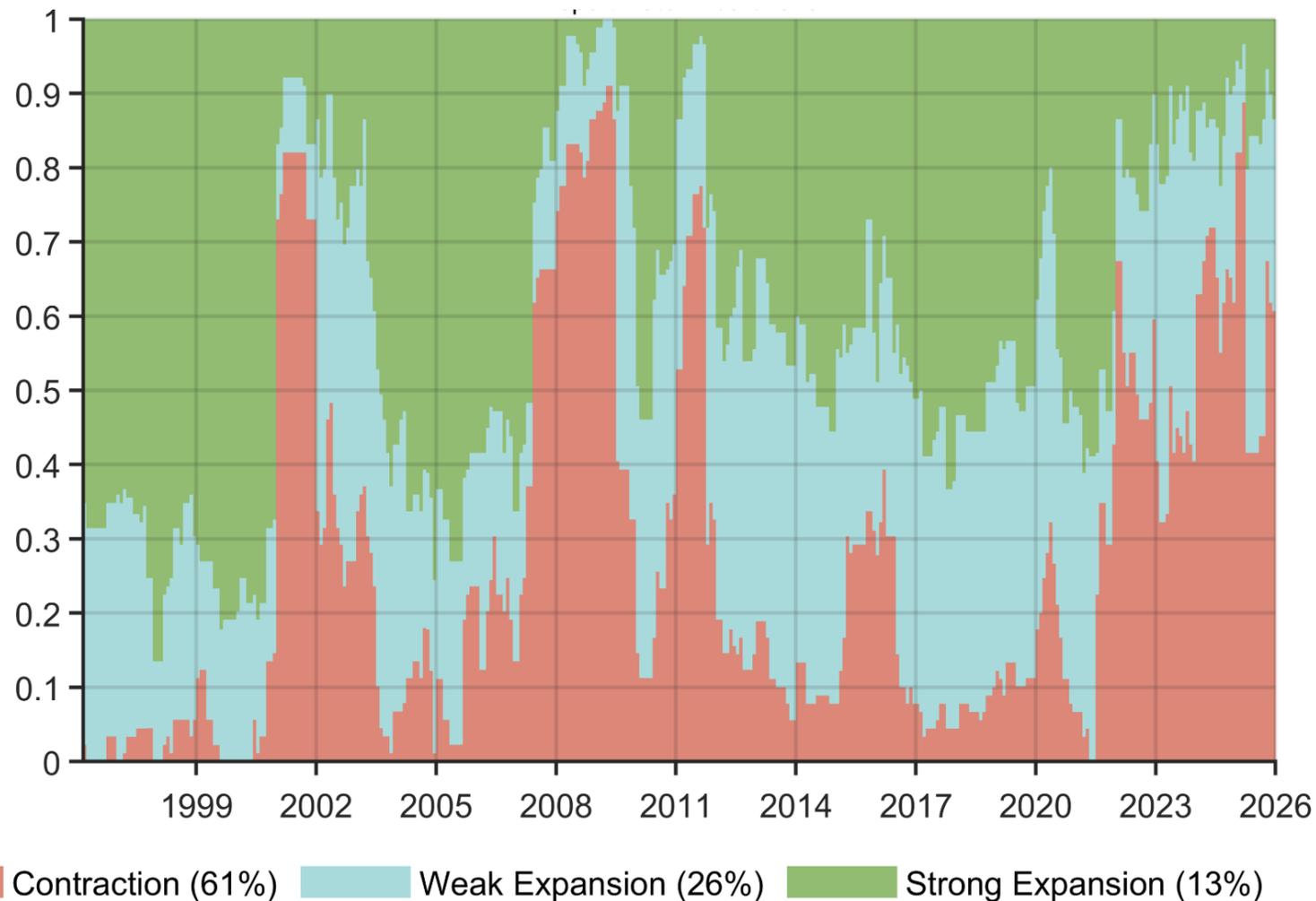


USGGBE01 Index (US Breakeven 1 Year) Breakevens 1 3 5 10 Daily 14NOV2024-30MAR2026
Data Source: Bloomberg

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Economic Growth Outlook is Deteriorating



Data Source: Wilshire

The Week Ahead: 3/30/2026 – 4/3/2026

Economic Data Releases:

- Tuesday: Conference Board Consumer Confidence, JOLTS
- Wednesday: ADP Employment Change, ISM Manufacturing
- Thursday: Trade Balance
- Friday: Employment Report

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