

For Immediate Release

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FT Wilshire 5000® Soars \$3.1 Trillion in October

Mega Cap Powers Broad Index to Best Return in Nearly a Year

Santa Monica, Calif., November 1, 2021 – The FT Wilshire 5000 IndexSM, definitive benchmark for the U.S. stock market, gained 6.73 percent in October and 23.40 percent for the year, closing at 47,690.54, according to Wilshire, a diversified global financial services firm. Without dividends reinvested, the index rose an estimated market value of \$3.1 trillion for October and \$8.8 trillion year to date.

“Equity markets were supported by improving economic data and robust earnings results,” said Jason Schwarz, President and Chief Operating Officer of Wilshire. “Investors are looking through the short-term impacts of supply chain disruptions, as corporate earnings reports indicate that consumer demand remains strong.”

This month’s gain was the best monthly return since November 2020. In October, the FT Wilshire 5000 set six record-closing highs, pushing the total number of record highs year-to-date to 56. On a year-to-date basis, 2021 has posted the fourth most record highs in a year, and most in a year since 2017 ended with 62.

Mega cap outperformed mid cap for the month, gaining 7.22 versus 6.72 percent in October and 23.65 versus 24.35 percent year-to-date, respectively, represented by the FT Wilshire US Mega Cap IndexSM and FT Wilshire US Mid Cap IndexSM.

Small cap lagged both in October, represented by the FT Wilshire US Small Cap IndexSM, gaining 4.46 percent for the month and 19.76 percent year-to-date.

Sectors

All sectors were positive for the first month since April 2021.

Consumer Discretionary was the best performing sector in October with a 10.26 percent gain, moving up from third best sector last month. Energy was the second best performing sector with a 9.75 percent gain this month, falling from best in September.

Communication Services was the worst performing sector in October at 2.42 percent, falling from second worst performing sector last month. Consumer Staples was second worst performing sector in October, gaining 3.87 percent.

Risk Parity, Real Estate and Fixed Income

Multi-asset class risk parity, as represented by the Wilshire Risk Parity – 10%, 12% and 15% Target Volatility IndexesSM, rewarded higher risk in October and the year-to-date with returns of 1.78, 1.97 and 2.25 percent, and 10.44, 11.52 and 13.06 percent, respectively.

US public real estate, as represented by the Wilshire US Real Estate Securities IndexSM and Wilshire US Real Estate Investment Trust IndexSM, had its best month since April 2021 with gains of 7.96 and 7.95 percent for the month, respectively, pushing year-to-date returns to 34.64 and 34.71 percent, respectively.

International public real estate, as represented by the Wilshire exUS Real Estate Securities IndexSM, trailed US public real estate in October, gaining 2.74 percent to fuel an 8.58 percent return year-to-date return.

Bonds, as represented by the Wilshire Bond IndexSM, rose 0.36 percent in October to push year-to-date returns close to zero, returning -0.09 percent; meanwhile, longer duration bonds performed best. The Nuveen Wilshire Intermediate (5-10) Corporate Bond Index, Nuveen Wilshire Long (10-20) Corporate Bond Index, Nuveen Wilshire Long (20-30) Corporate Bond Index and Nuveen Wilshire Ultra Long (20+) STRIPS Index returned -0.46, 0.41, 2.18 and 4.01 percent, respectively for October, reducing year-to-date losses to -2.76, -2.94, -2.75 and -6.21 percent, respectively.

FT WILSHIRE INDEX RETURNS AT A GLANCE

INDEX NAME	INDEX LEVEL	MTD	QTD	YTD	TOTAL RETURN % CHANGE		
					1-YEAR	3-YEAR	5-YEAR
FT Wilshire 5000	47690.54	6.73%	6.73%	23.40%	44.44%	21.78%	19.03%
FT Wilshire 2500	6097.56	6.81%	6.81%	23.33%	41.46%	22.08%	18.97%
FT Wilshire US Mega Cap	6112.63	7.22%	7.22%	23.65%	40.02%	22.83%	19.82%
FT Wilshire US Mid Cap	6151.70	6.72%	6.72%	24.35%	43.12%	20.85%	16.70%
FT Wilshire US Large Cap	6119.23	7.13%	7.13%	23.77%	40.54%	22.52%	19.31%
FT Wilshire US Small Cap	5921.50	4.46%	4.46%	19.76%	48.40%	18.33%	16.20%
FT Wilshire US Micro Cap	6273.96	2.52%	2.52%	26.68%	63.90%	18.69%	17.26%

WILSHIRE INDEX RETURNS AT A GLANCE

INDEX NAME	INDEX LEVEL	MTD	QTD	YTD	TOTAL RETURN % CHANGE		
					1-YEAR	3-YEAR	5-YEAR
Wilshire RESI	309.96	7.96%	7.96%	34.64%	52.85%	14.36%	9.98%
Wilshire REIT	360.12	7.95%	7.95%	34.71%	52.78%	14.39%	9.88%
Wilshire Global ex US RESI	3358.33	2.74%	2.74%	8.58%	33.14%	6.21%	5.79%
Wilshire Global RESI	4558.06	6.45%	6.45%	26.15%	46.76%	11.77%	8.70%
Wilshire Bond	233.25	0.36%	0.36%	-0.09%	2.26%	7.68%	4.46%

Wilshire Risk Parity - 10% Target Vol	578.01	1.78%	1.78%	10.44%	23.05%	12.52%	9.05%
Wilshire Risk Parity - 12% Target Vol	762.42	1.97%	1.97%	11.52%	26.58%	14.13%	10.33%
Wilshire Risk Parity - 15% Target Vol	1146.12	2.25%	2.25%	13.06%	32.00%	16.02%	12.02%

FT WILSHIRE BEST AND WORST PERFORMING SECTORS BY INDEX

FT WILSHIRE 5000		FT WILSHIRE US LARGE CAP		FT WILSHIRE US SMALL CAP	
TOP 3		TOP 3		TOP 3	
Consumer Discretionary	10.26%	Consumer Discretionary	11.31%	Energy	9.16%
Energy	9.75%	Energy	10.09%	Industrials	6.72%
Information Technology	7.93%	Information Technology	8.19%	Real Estate	6.12%
BOTTOM 3		BOTTOM 3		BOTTOM 3	
Health Care	4.59%	Utilities	5.29%	Consumer Staples	2.39%
Consumer Staples	3.87%	Consumer Staples	4.03%	Communication Services	-0.16%
Communication Services	2.42%	Communication Services	2.52%	Health Care	-0.43%

All values as of October 29th, 2021. Index values are in price values. All returns are total returns and reflect float-adjusted market capitalization. Returns are annualized for periods greater than one year.

About Wilshire

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