

Wilshire Indexes

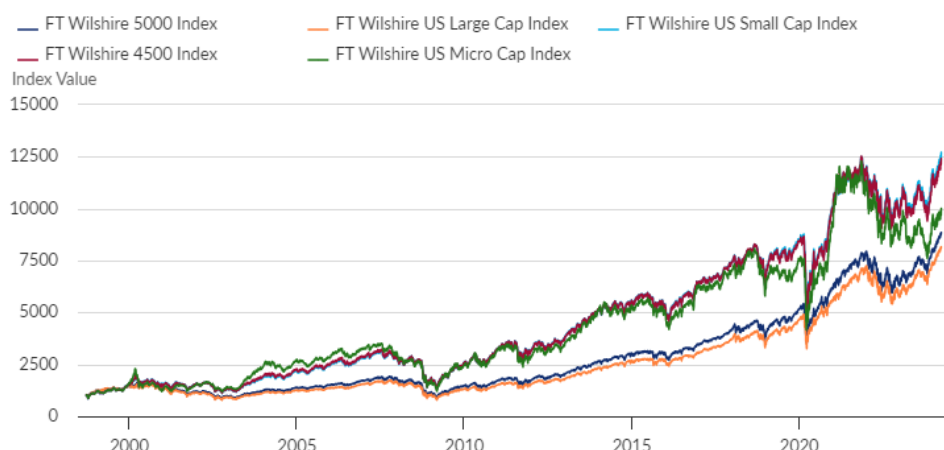
FT Wilshire 5000 Index Series

March 31, 2024

The FT Wilshire 5000 Index is a broad-based market capitalization weighted index that aims to capture 100% of the US investible market.

The FT Wilshire 5000 Index Series comprises of the large, mid, small and micro capitalization segments of the US equity market. The FT Wilshire US 4500 Index is constructed by removing the securities in the FT Wilshire US Large Cap Index from the FT Wilshire 5000 Index. The base date for index histories is September 21, 1998.

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Performance(%)

Index	1M	3M	6M	YTD	1Y	3Y	5Y	10Y	Base Date
FT Wilshire 5000 Index	3.22	9.95	23.25	9.95	29.26	10.12	14.56	12.52	8.93
FT Wilshire US Large Cap Index	3.06	10.29	23.40	10.29	30.19	11.17	15.21	13.07	8.59
FT Wilshire US Small Cap Index	4.58	7.99	22.61	7.99	24.06	4.56	10.39	9.16	10.49
FT Wilshire 4500 Index	4.40	7.67	22.27	7.67	23.14	3.55	10.07	8.85	10.39
FT Wilshire US Micro Cap Index	2.85	5.04	19.46	5.04	15.85	-3.60	7.51	6.55	9.46

Annual Performance (%)

Year-on-year performance (%)

Index	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FT Wilshire 5000 Index	12.73	0.69	13.37	21.03	-5.27	30.97	20.83	26.70	-19.04	26.10
FT Wilshire US Large Cap Index	13.67	1.42	12.40	21.85	-4.48	31.54	21.07	27.77	-19.20	27.34
FT Wilshire US Small Cap Index	7.29	-3.71	19.29	16.67	-9.94	27.71	17.70	19.10	-17.50	19.50
FT Wilshire 4500 Index	6.88	-4.01	19.92	16.13	-10.24	27.13	18.09	19.46	-17.98	18.23
FT Wilshire US Micro Cap Index	4.00	-6.05	23.81	12.74	-12.16	23.26	20.95	21.74	-21.44	8.76

Key data

Objective

Benchmark for the US equity market.

Weighting

Market Capitalization – Full and Float-adjusted

Number of Constituents

Variable

Inception date

December 31, 1970

Usage

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

Risk - Volatility

Index	Volatility (%)				
	1Y	3Y	5Y	10Y	Base Date
FT Wilshire 5000 Index	11.89	17.61	18.76	15.52	19.71
FT Wilshire US Large Cap Index	11.61	17.52	18.42	15.23	19.59
FT Wilshire US Small Cap Index	16.71	20.01	22.71	18.96	22.37
FT Wilshire 4500 Index	17.05	20.08	22.97	19.20	22.22
FT Wilshire US Micro Cap Index	21.00	21.33	25.84	21.75	22.27

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio					Drawdown (%)				
	1Y	3Y	5Y	10Y	Base Date	1Y	3Y	5Y	10Y	Base Date
FT Wilshire 5000 Index	2.46	0.57	0.78	0.81	0.45	-10.76	-24.94	-34.86	-34.86	-55.43
FT Wilshire US Large Cap Index	2.60	0.64	0.83	0.86	0.44	-10.05	-25.22	-33.81	-33.81	-54.79
FT Wilshire US Small Cap Index	1.44	0.23	0.46	0.48	0.47	-15.07	-27.05	-42.28	-42.28	-59.06
FT Wilshire 4500 Index	1.36	0.18	0.44	0.46	0.47	-15.60	-27.91	-42.36	-42.36	-59.87
FT Wilshire US Micro Cap Index	0.75	-0.17	0.29	0.30	0.42	-19.81	-38.09	-45.81	-48.35	-65.56

Sector breakdown -Weights %

Sector	FT Wilshire 5000 Index	FT Wilshire US Large Cap Index	FT Wilshire US Small Cap Index	FT Wilshire 4500 Index	FT Wilshire US Micro Cap Index
Agriculture, Food and Beverage	2.59	2.67	2.05	2.02	1.79
Consumer Goods and Services	12	11.76	14.31	13.72	8.95
Digital Information and Services	19.92	21.13	11.86	11.41	7.72
Energy	6.13	5.84	8.46	8.12	5.41
Financials	15.01	15.01	14.41	15.02	19.98
Health Care	10.86	10.69	10.51	12.06	24.69
Industrials	7.55	6.86	12.55	12.34	10.57
Real Estate	2.62	2.1	6.4	6.23	4.87
Resources and Materials	3.71	2.96	9.33	9.02	6.5
Technology	16.19	17.71	5.58	5.55	5.25
Transportation	3.42	3.26	4.55	4.52	4.27

Sector breakdown -Number of constituents

Sector	FT Wilshire 5000 Index	FT Wilshire US Large Cap Index	FT Wilshire US Small Cap Index	FT Wilshire 4500 Index	FT Wilshire US Micro Cap Index
Agriculture, Food and Beverage	73	20	25	53	28
Consumer Goods and Services	393	50	166	343	177
Digital Information and Services	374	58	157	316	159
Energy	229	44	92	185	93
Financials	603	81	189	522	333
Health Care	677	56	145	621	476
Industrials	328	52	126	276	150
Real Estate	176	27	81	149	68
Resources and Materials	205	31	85	174	89
Technology	192	39	67	153	86
Transportation	131	18	52	113	61

Index characteristics - Weight (%)

Index	Number of stocks	Weights %				
		Largest	Average	Median	Smallest	Top 10
FT Wilshire 5000 Index	3,381	6.06	0.03	0	0	27.86
FT Wilshire US Large Cap Index	476	6.92	0.21	0.09	0	31.83
FT Wilshire US Small Cap Index	1,185	0.51	0.08	0.06	0	3.73
FT Wilshire 4500 Index	2,905	0.45	0.03	0.01	0	3.32
FT Wilshire US Micro Cap Index	1,720	0.46	0.06	0.04	0	3.53

Index characteristics - Market Cap

Index	Total	Total Market Cap (USD Millions)			
		Largest	Weighted Average	Median	Smallest
FT Wilshire 5000 Index	53,852,879.24	3,131,408.64	662,877.88	1,442.73	0.06
FT Wilshire US Large Cap Index	46,697,129.3	3,131,408.64	756,330.1	40,811.76	2,141.06
FT Wilshire US Small Cap Index	6,280,724.52	28,795.27	8,270.65	3,943.53	195.21
FT Wilshire 4500 Index	7,155,749.94	28,795.27	7,473.55	927.96	0.06
FT Wilshire US Micro Cap Index	875,025.42	3,619.83	992	343.11	0.06

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