The Wilshire 5000 Total Market Index℠ (Wilshire 5000℠) measures the performance of all U.S. equity securities with readily available price data. Approximately 5,000 capitalization-weighted security returns are used to adjust the index. The Wilshire 5000 base is its December 31, 1980 capitalization of $1,404.596 billion. Therefore, the index is an excellent approximation of dollar changes in the U.S. equity market. For instance, values of 2157.146 on December 30, 1985 and 2164.690 on December 31, 1985 represent an approximate increase of $7.5 billion. Created in 1974, with a time series of data beginning on December 31, 1970, the Wilshire 5000 is the most pure and complete measure of the entire U.S. stock market.

Three versions of the index are maintained: one weighted by full market capitalization, one weighted by float-adjusted market capitalization, and one for which all securities are weighted equally.

### Sector Classifications (Percentage weights)

- Information Technology: 26%
- Health Care: 14%
- Financials: 11%
- Consumer Staples: 7%
- Energy: 3%
- Real Estate: 4%
- Materials: 2%
- Industrials: 9%
- Communication Services: 10%
- Consumer Discretionary: 11%

### Descriptive Statistics

<table>
<thead>
<tr>
<th>Index</th>
<th>Component Weight (%)</th>
<th>Market Capitalization ($Billions)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Components</td>
</tr>
<tr>
<td>3,415</td>
<td></td>
<td>3,415</td>
</tr>
</tbody>
</table>

### Performance Snapshot

<table>
<thead>
<tr>
<th>Total Return (%)</th>
<th>Annualized Total Return (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>3-month</td>
<td>Ytd</td>
</tr>
<tr>
<td>21.94</td>
<td>-3.30</td>
</tr>
<tr>
<td>2019</td>
<td></td>
</tr>
<tr>
<td>1-year</td>
<td>3-year</td>
</tr>
<tr>
<td>6.78</td>
<td>10.13</td>
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<tr>
<td>5-year</td>
<td>10-year</td>
</tr>
<tr>
<td>10.27</td>
<td></td>
</tr>
<tr>
<td>13.74</td>
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</tr>
</tbody>
</table>

### Performance History

The Wilshire 5000 Total Market Index℠ is the most pure and complete measure of the entire U.S. stock market.

**Objective**

To benchmark the entire U.S. equity market.

**Key Features**

- Widely regarded as the best single measure of the U.S. equity market.
- The first and oldest measure of the total U.S. equity market.
- Includes all U.S. equities with readily available prices.
- Bulletin-board and thinly traded issues are excluded generally because they do not have readily available prices.
- The full market capitalization index is used to estimate dollar changes to the U.S. equity market.
- Float-adjusted market capitalization index is used for performance measurement.
**Fundamentals**

<table>
<thead>
<tr>
<th></th>
<th>P/B Ratio</th>
<th>P/CF Ratio</th>
<th>P/S Ratio</th>
<th>Sales Growth</th>
<th>Earnings Growth</th>
<th>Long-Term EPS Growth</th>
<th>Dividend Yield</th>
</tr>
</thead>
<tbody>
<tr>
<td>Trailing</td>
<td>27.3</td>
<td>23.6</td>
<td>2.7</td>
<td>19.3</td>
<td>18.0</td>
<td>11.6</td>
<td>15.2</td>
</tr>
<tr>
<td>Projected</td>
<td></td>
<td></td>
<td></td>
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<td></td>
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</tbody>
</table>

**Expected Symbology**

<table>
<thead>
<tr>
<th>Suggested Ticker</th>
<th>Bloomberg</th>
<th>Reuters Station</th>
<th>Yahoo</th>
</tr>
</thead>
<tbody>
<tr>
<td>W5000</td>
<td>W5000&lt;index&gt;</td>
<td>us$W5000</td>
<td>^W5000</td>
</tr>
<tr>
<td>W5000FLT</td>
<td>W5000FLT&lt;index&gt;</td>
<td>us$W5000FLT</td>
<td>^W5000FLT</td>
</tr>
</tbody>
</table>

*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 Further Information**

Please visit [www.wilshire.com](http://www.wilshire.com), email wilshireindexes@wilshire.com, or call Jeffrey Foley at 1.310.260.6616.

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**Quick Facts**

**Number of Constituents**

Variable

**Weighting**

Market Capitalization: Full and Float-Adjusted

**Review Frequency**

Monthly after the close of trading on the third Friday of the month

**Base Value**

Price Index: 1,404.596 (at Dec 31, 1980)

Total Index: 1.00000 (at Dec 31, 1970)

**Calculation Frequency**

Every second during U.S. trading hours

**History Availability**

Monthly from December 31, 1970

Daily from November 30, 1979

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