

Wilshire

Wilshire Monday Market Flash

October 25, 2021

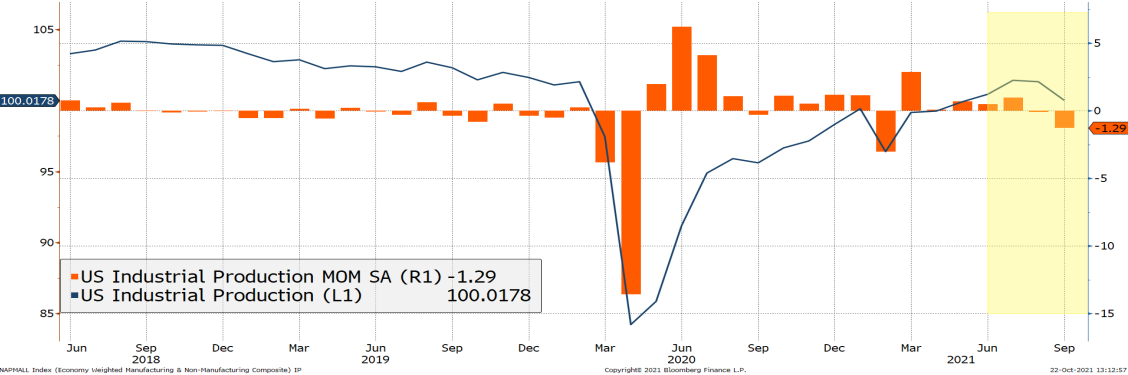
Market Performance as of 10/22/2021

U.S. Equity	WTD	MTD	Sep	Aug	Jul	QTD	3Q
Dow Jones Indust Avg	1.12	5.50	(4.20)	1.50	1.34	5.50	(1.46)
S&P500	1.66	5.58	(4.65)	3.04	2.38	5.58	0.58
Nasdaq 100	1.37	4.55	(5.69)	4.25	2.82	4.55	1.09
U.S. Style	WTD	MTD	Sep	Aug	Jul	QTD	3Q
Wilshire US Large-Cap	1.59	5.38	(4.71)	2.85	2.13	5.38	0.10
Wilshire US Large Growth	1.75	5.97	(5.30)	3.72	2.99	5.97	1.15
Wilshire US Large Value	1.39	5.09	(3.91)	1.73	1.05	5.09	(1.23)
Wilshire US Mid-Cap	1.77	5.63	(3.68)	1.84	(0.18)	5.63	(2.09)
Wilshire US Mid Growth	2.12	4.85	(3.50)	1.41	0.15	4.85	(2.00)
Wilshire US Mid Value	1.47	6.28	(3.72)	2.21	(0.53)	6.28	(2.11)
Wilshire US Small-Cap	1.31	4.13	(3.24)	2.52	(2.63)	4.13	(3.41)
Wilshire US Small Growth	1.62	4.09	(3.36)	1.44	(1.98)	4.09	(3.91)
Wilshire US Small Value	1.00	4.15	(1.97)	2.95	(3.26)	4.15	(2.36)
U.S. Sector	WTD	MTD	Sep	Aug	Jul	QTD	3Q
S&P Cons Discretionary	1.49	6.69	(2.56)	2.12	0.50	6.69	0.01
S&P Cons Staples	0.91	3.80	(4.14)	1.40	2.55	3.80	(0.31)
S&P Energy	1.18	11.06	9.37	(2.04)	(8.27)	11.06	(1.72)
S&P Financials	2.79	8.20	(1.85)	5.14	(0.44)	8.20	2.74
S&P Health Care	2.89	3.48	(5.55)	2.38	4.90	3.48	1.43
S&P Industrials	1.84	7.16	(6.15)	1.15	0.89	7.16	(4.22)
S&P Info Tech	1.61	6.07	(5.78)	3.56	3.86	6.07	1.34
S&P Materials	0.86	7.28	(7.21)	1.92	2.04	7.28	(3.51)
S&P Comm Services	(0.62)	0.77	(6.58)	5.01	3.57	0.77	1.60
S&P Utilities	2.35	5.26	(6.18)	3.98	4.33	5.26	1.78
S&P Real Estate	3.22	7.19	(6.23)	2.81	4.64	7.19	0.88
Commodity/REIT/MLP	WTD	MTD	Sep	Aug	Jul	QTD	3Q
FTSE NAREIT Eqty REITS	1.82	7.37	(5.40)	1.84	4.81	7.37	0.98
FTSE E/N Global	1.64	5.87	(5.50)	1.66	2.60	5.87	(1.44)
BBG Commodity	(0.93)	2.98	4.98	(0.30)	1.84	2.98	6.59
Alerian MLP	0.04	9.31	3.02	(2.31)	(6.36)	9.31	(5.76)
S&P Global Nat Resource	(0.54)	6.17	(0.99)	(1.43)	(0.34)	6.17	(2.74)
International Equity (USD)	WTD	MTD	Sep	Aug	Jul	QTD	3Q
MSCI ACWI USD	1.28	4.67	(4.13)	2.50	0.69	4.67	(1.05)
MSCI World USD	1.35	4.86	(4.15)	2.49	1.79	4.86	(0.01)
MSCI ACWI xUS USD	0.72	3.21	(3.20)	1.90	(1.65)	3.21	(2.99)
MSCI EAFE USD	0.62	2.57	(2.90)	1.76	0.75	2.57	(0.45)
MSCI Emerging Markets USD	0.75	3.24	(3.97)	2.62	(6.73)	3.24	(8.09)
MSCI Europe USD	0.87	4.37	(4.78)	1.51	1.85	4.37	(1.55)
MSCI Pacific USD	0.11	(0.74)	0.65	2.27	(1.34)	(0.74)	1.55
MSCI World xUS Sm Cap USD	0.57	2.52	(3.64)	2.56	1.43	2.52	0.24
MSCI Nordic USD	2.84	6.80	(5.27)	0.90	4.46	6.80	(0.16)
MSCI Eurozone USD	0.69	3.96	(4.97)	1.96	1.12	3.96	(2.02)
MSCI UK USD	(0.33)	4.01	(2.03)	0.85	0.91	4.01	(0.30)
MSCI Japan USD	(0.63)	(2.98)	2.75	3.07	(1.27)	(2.98)	4.56
MSCI Canada USD	1.44	8.86	(2.61)	0.20	(0.12)	8.86	(2.53)
Fixed Income	WTD	MTD	Sep	Aug	Jul	QTD	3Q
Bloomberg Barclays Aggregate	(0.37)	(0.54)	(0.87)	(0.19)	1.12	(0.54)	0.05
Bloomberg Barclays Agg Treasury	(0.37)	(0.60)	(1.08)	(0.18)	1.36	(0.60)	0.09
Bloomberg Barclays Agg Corporate	(0.48)	(0.54)	(1.05)	(0.30)	1.37	(0.54)	(0.00)
Bloomberg Barclays US Securitized	(0.30)	(0.49)	(0.39)	(0.16)	0.64	(0.49)	0.09
Bloomberg Barclays TIPS	0.14	1.12	(0.71)	(0.18)	2.67	1.12	1.75
Bloomberg Barclays US High Yield	(0.08)	(0.26)	(0.01)	0.51	0.38	(0.26)	0.89
S&P/LSTA Loans	0.08	0.25	0.64	0.47	(0.01)	0.25	1.11
Bloomberg Barclays Municipal Bond	(0.29)	(0.39)	(0.72)	(0.37)	0.83	(0.39)	(0.27)
Bloomberg Barclays Global Agg	(0.13)	(0.26)	(1.78)	(0.42)	1.33	(0.26)	(0.88)
JPM EMBI Diversified	(0.37)	(0.50)	(2.07)	0.98	0.42	(0.50)	(0.70)
Foreign Exchange	WTD	MTD	Sep	Aug	Jul	QTD	3Q
USD-CHF X-RATE	(0.77)	(1.71)	1.81	1.02	(2.06)	(1.71)	0.72
USD-JPY X-RATE	(0.63)	1.99	1.15	0.27	(1.25)	1.99	0.16
USD-GBP X-RATE	(0.04)	(2.03)	2.08	1.07	(0.50)	(2.03)	2.66
USD-EUR X-RATE	(0.39)	(0.59)	2.01	0.49	(0.08)	(0.59)	2.42
USD-CAD X-RATE	(0.02)	(2.48)	0.51	1.13	0.62	(2.48)	2.27

Data Source: Bloomberg

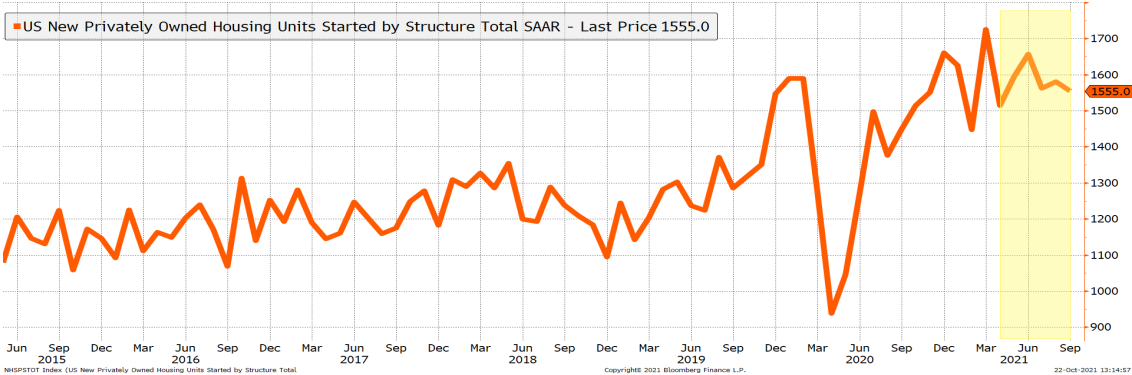
Economic Data Releases: 10/18/2021 – 10/22/2021

Industrial Products Fall Short of Expectations



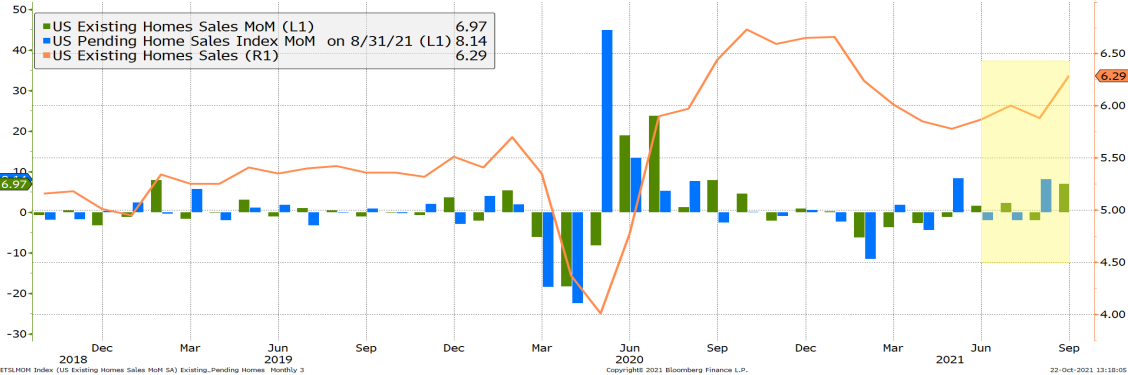
Data Source: Bloomberg

Housing Starts Slip



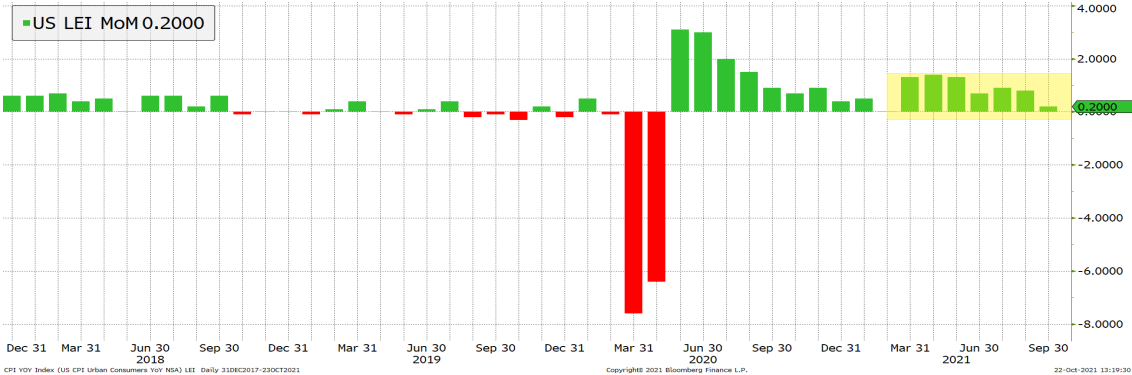
Data Source: Bloomberg

Existing Home Sales Jump



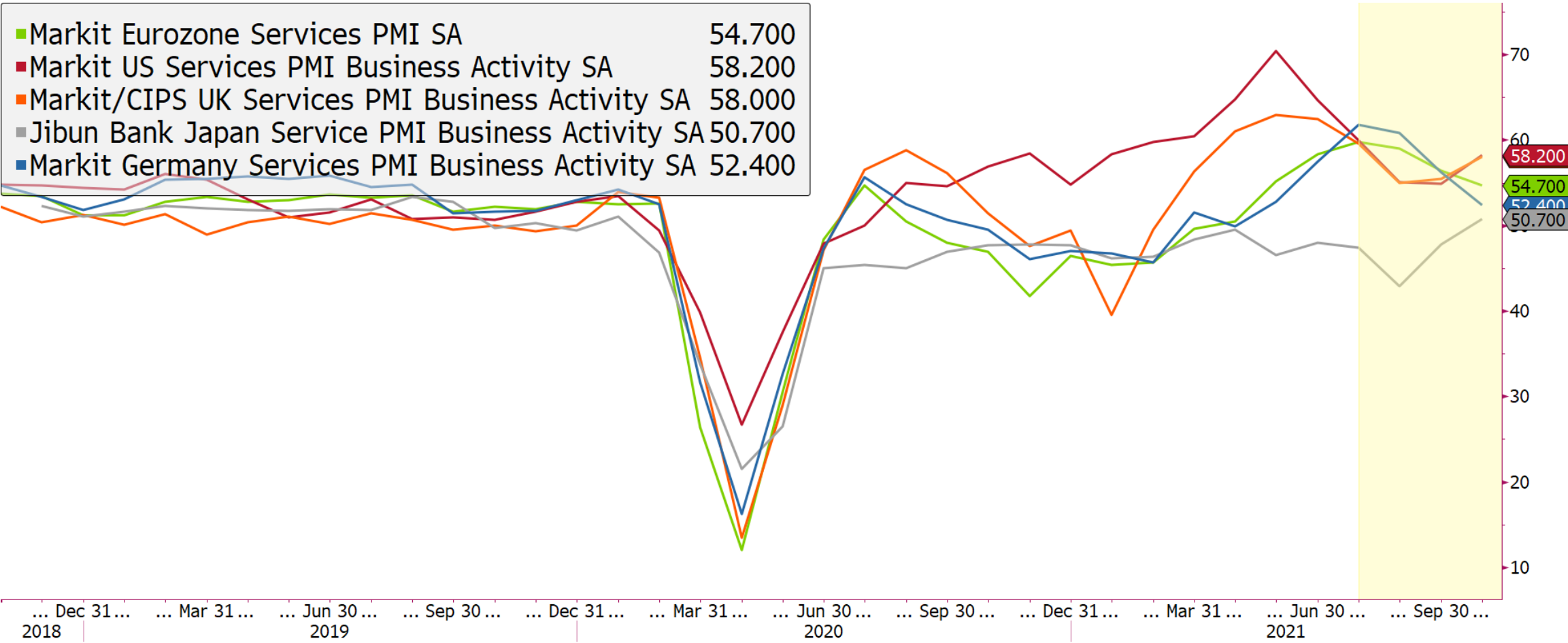
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Leading Indicators Remain Positive



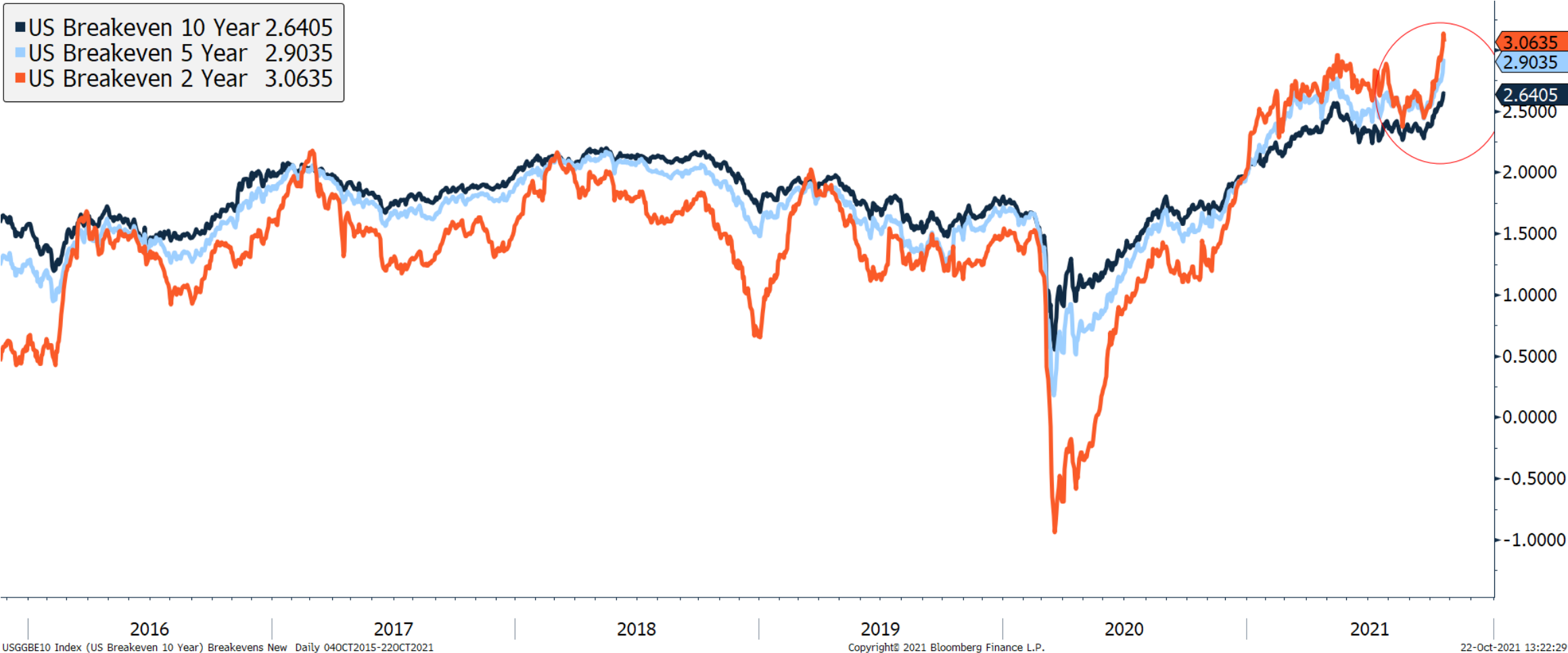
Data Source: Bloomberg

Market Insight: US, UK & Japan Services PMI Trends Higher



Data Source: Bloomberg

Market Insight: US Breakeven Inflation Rates Jump



The Week Ahead: 10/25/2021 – 10/29/2021

Economic Data Releases:

- Tuesday: New Homes Sales, Consumer Confidence
- Wednesday: Wholesales Inventories, Durable Goods Orders
- Thursday: GDP, Personal Consumption, Pending Home Sales
- Friday: Personal Income, Personal Spending

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