

# Wilshire Indexes

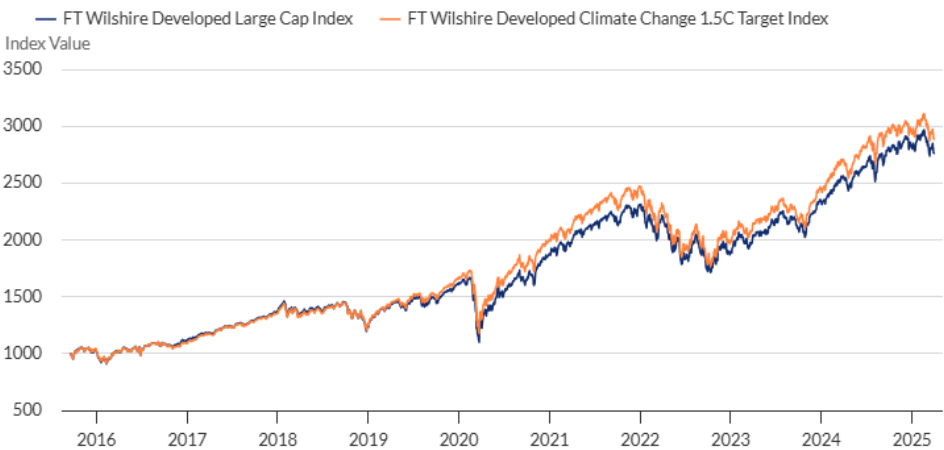
## Developed Large Cap Climate Change 1.5°C Target Index

December 31, 2024

The FT Wilshire Developed Climate Change 1.5°C Target Index is designed to meet the minimum standards for the EU Paris-Aligned Benchmark Regulation

The index targets a 50% reduction in carbon intensity relative to the benchmark, the FT Wilshire Developed Large Cap Index, simultaneously maintaining a 7% year-on-year self-decarbonisation trajectory. The index imposes constraints on absolute active industry weights to not exceed 5% and on absolute active country weights to not exceed 1%.

### Cumulative Index Performance - Total Return



### Index Performance - Total Return (%)

Index	Performance(%)						
	1M	3M	6M	YTD	1Y	3Y	5Y
FT Wilshire Developed Large Cap Index	-4.38	-1.56	-1.77	-1.56	7.79	8.17	16.72
FT Wilshire Developed Climate Change 1.5°C Target Index	-4.93	-1.56	-3.15	-1.56	6.59	8.19	16.33

### Annual Performance (%)

Index	Year-on-year performance (%)									
	2016	2017	2018	2019	2020	2021	2022	2023	2024	
FT Wilshire Developed Large Cap Index	8.22	23.23	-8.35	28.57	16.57	22.55	-17.94	24.40	19.36	
FT Wilshire Developed Climate Change 1.5°C Target Index	5.59	23.90	-6.27	31.19	20.76	23.01	-19.52	23.99	19.17	

### Key data

- Objective  
Aligned to the Paris Aligned Benchmark Regulation
- Weighting  
Tilted from Float-Adjusted Market Capitalization Weights
- Number of Constituents  
Variable
- History From  
September 21, 2015

## Risk - Volatility and Tracking Error

Index	Risk - Volatility			Tracking Error		
	1Y	3Y	5Y	1Y	3Y	5Y
FT Wilshire Developed Large Cap Index	11.81	16.61	16.28	N/A	N/A	N/A
FT Wilshire Developed Climate Change 1.5C Target Index	12.09	17.03	16.61	2.09	1.84	1.71

## Return/Risk Ratio and Drawdown

Index	Return/Risk ratio			Drawdown (%)		
	1Y	3Y	5Y	1Y	3Y	5Y
FT Wilshire Developed Large Cap Index	0.66	0.49	1.03	-8.24	-22.25	-25.94
FT Wilshire Developed Climate Change 1.5C Target Index	0.55	0.48	0.98	-8.15	-23.02	-28.47

## Factors - Active Exposures

Index	Carbon Intensity (tCO <sub>2</sub> e/\$M EVIC)	High Climate Impact Industry Exposure (%)
FT Wilshire Developed Large Cap Index	433.25	61.52
FT Wilshire Developed Climate Change 1.5C Target Index	139.06	61.00

## Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire Developed Large Cap Index	23.15	18.82	3.40	1.82	2.26	14.75
FT Wilshire Developed Climate Change 1.5C Target Index	24.89	19.27	3.88	1.74	2.82	16.64

## Sector breakdown -Weights %

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Agriculture, Food and Beverage	3.13	3.24
Consumer Goods and Services	11.57	10.35
Digital Information and Services	17.12	17
Energy	6.77	1.22
Financials	18.56	20.35
Health Care	9.79	14.82
Industrials	8.77	5.74
Real Estate	2.02	2.79
Resources and Materials	4.03	3.47
Technology	14.44	18.16
Transportation	3.81	2.86

## Sector breakdown - Number of constituents

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Agriculture, Food and Beverage	64	26
Consumer Goods and Services	174	83
Digital Information and Services	165	80
Energy	141	9
Financials	264	158
Health Care	124	84
Industrials	188	68
Real Estate	89	32
Resources and Materials	135	40
Technology	89	59
Transportation	105	34

## Country breakdown - Weights %

Name	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Australia	1.87	1.51
Austria	0.09	0.04
Belgium	0.24	0.2
Canada	3.31	2.69
Denmark	0.64	1.01
Finland	0.29	0.23
France	2.74	3.16
Germany	2.46	2.38
Hong Kong	0.54	0.4
Ireland	0.27	0.31
Israel	0.27	0.18
Italy	0.81	0.6
Japan	6.08	5.15
Luxembourg	0.22	0.17
Netherlands	1.21	1.7
New Zealand	0.08	0.06
Norway	0.2	0.04
Portugal	0.04	0
Singapore	0.52	0.54
Spain	0.82	0.83
Sweden	0.96	0.67
Switzerland	2.87	3.92
United Kingdom	4.04	3.7
United States	69.45	70.53

## Country breakdown - Number of constituents

Name	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Australia	82	18
Austria	10	1
Belgium	20	2
Canada	96	29
Denmark	22	10
Finland	19	5
France	39	19
Germany	48	24
Hong Kong	43	6
Ireland	10	8
Israel	24	5
Italy	39	6
Japan	323	68
Luxembourg	15	1
Netherlands	22	15
New Zealand	10	2
Norway	21	1
Portugal	4	0
Singapore	32	6
Spain	25	12
Sweden	65	15
Switzerland	40	34
United Kingdom	92	37
United States	437	349

## Index characteristics - Weight (%)

## Weights %

Index	Number of stocks	Largest	Average	Median	Smallest	Top 10
FT Wilshire Developed Large Cap Index	1,538	4.9	0.07	0.02	0	23.4
FT Wilshire Developed Climate Change 1.5C Target Index	673	4.89	0.15	0.06	0.02	24.59

## Index characteristics - Market Cap

## Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire Developed Large Cap Index	75,114,444.05	3,273,309.71	624,876.41	17,930.7	1,431.48
FT Wilshire Developed Climate Change 1.5C Target Index	55,932,933.08	3,273,309.71	610,963.02	38,767.71	9,382.2

Please visit [wilshireindexes.com](https://wilshireindexes.com) or email [wilshire.indexes@wilshire.com](mailto:wilshire.indexes@wilshire.com).

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