

Wilshire Indexes

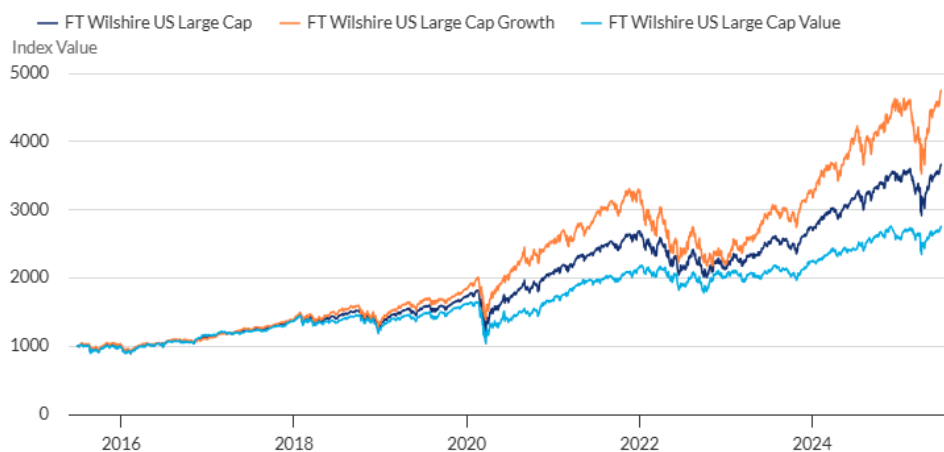
FT Wilshire US Large Cap Style Index Series

June 30, 2025

The FT Wilshire US Style Index Series is designed to measure the performance of the Value and Growth style segments of the US market

The indexes are constructed by dividing each of the FT Wilshire Large Cap and FT Wilshire Small Cap indexes equally into a value and a growth index based on the constituents' style characteristics. They target broad market segments to reflect style-assignments accurately and consistently

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Index	Performance(%)							
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y
FT Wilshire US Large Cap	5.25	11.65	6.64	6.64	16.00	20.17	16.74	13.87
FT Wilshire US Large Cap Growth	6.61	19.47	6.96	6.96	18.12	26.99	18.53	16.86
FT Wilshire US Large Cap Value	3.83	4.31	6.59	6.59	14.00	13.55	14.65	10.67

Annual Performance (%)

Annual Performance (%)				Year-on-year performance (%)							
Index	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	
FT Wilshire US Large Cap	1.42	12.40	21.85	-4.48	31.54	21.07	27.77	-19.20	27.34	25.24	
FT Wilshire US Large Cap Growth	5.51	7.40	25.79	-1.45	34.72	39.12	27.71	-31.10	46.06	35.47	
FT Wilshire US Large Cap Value	-2.66	17.44	18.04	-7.45	28.41	4.27	27.40	-5.99	11.06	15.21	

Key data

Objective

Measure the performance of Value and Growth characteristics of the Large Capitalization segment of the US market

Weighting

Market Capitalization – Float-adjusted

Number of Constituents

Variable

History From

September 20, 1999

Usage

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

Risk - Volatility and Tracking Error

Index	Risk - Volatility				Tracking Error			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire US Large Cap	20.19	15.94	16.55	15.67	N/A	N/A	N/A	N/A
FT Wilshire US Large Cap Growth	26.59	19.50	20.22	17.81	7.76	7.24	6.91	5.44
FT Wilshire US Large Cap Value	16.11	15.35	15.33	15.31	8.05	7.27	6.97	5.51

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire US Large Cap	0.79	1.27	1.01	0.89	-19.12	-19.12	-25.22	-33.81
FT Wilshire US Large Cap Growth	0.68	1.38	0.92	0.95	-23.92	-23.92	-34.35	-34.35
FT Wilshire US Large Cap Value	0.87	0.88	0.96	0.70	-14.93	-14.93	-18.34	-37.00

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large Cap Growth	-0.51	0.24	0.15	-0.48	-0.55
FT Wilshire US Large Cap Value	0.55	-0.26	-0.16	0.52	0.59

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire US Large Cap	27.20	22.66	5.22	1.21	3.13	18.18
FT Wilshire US Large Cap Growth	38.33	29.96	10.63	0.47	7.85	27.67
FT Wilshire US Large Cap Value	20.71	17.94	3.37	2.01	1.90	13.28

Sector breakdown -Weights %

Sector	FT Wilshire US Large Cap	FT Wilshire US Large Cap Growth	FT Wilshire US Large Cap Value
Agriculture, Food and Beverage	2.35	0.13	4.74
Consumer Goods and Services	11.53	10.83	12.27
Digital Information and Services	22.94	36.08	8.77
Energy	5.17	0.07	10.65
Financials	15.09	6.1	24.79
Health Care	8.4	7.27	9.61
Industrials	6.88	2.26	11.86
Real Estate	1.79	1.8	1.78
Resources and Materials	2.42	0.77	4.19
Technology	20.01	30.78	8.41
Transportation	3.43	3.9	2.92

Sector breakdown -Number of constituents

Sector	FT Wilshire US Large Cap	FT Wilshire US Large Cap Growth	FT Wilshire US Large Cap Value
Agriculture, Food and Beverage	16	1	16
Consumer Goods and Services	48	11	40
Digital Information and Services	55	37	24
Energy	44	1	44
Financials	75	16	63
Health Care	46	16	35
Industrials	48	13	39
Real Estate	21	9	17
Resources and Materials	27	3	25
Technology	36	15	26
Transportation	17	2	16

Index characteristics - Weight (%)

Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire US Large Cap	433	7.1	0.23	0.09	0.01	36.4
FT Wilshire US Large Cap Growth	124	13.68	0.81	0.21	0.01	66.3
FT Wilshire US Large Cap Value	345	3.19	0.29	0.16	0.01	18.87

Index characteristics - Market Cap

Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire US Large Cap	54,749,710.24	3,849,100	1,078,282.76	48,419.42	6,009.52
FT Wilshire US Large Cap Growth	30,141,833.9	3,849,100	1,813,421.34	61,369	6,009.52
FT Wilshire US Large Cap Value	33,945,751.02	3,020,638.44	285,684.15	46,248.68	6,009.52

Please visit wilshireindexes.com or email wilshire.indexes@wilshire.com.

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