

# Wilshire Indexes

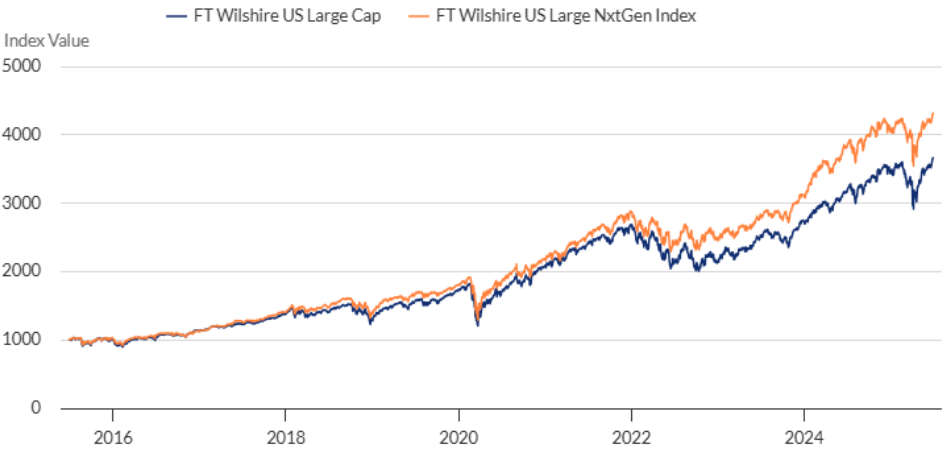
## FT Wilshire US Large NxtGen Index Series Index Series

June 30, 2025

The FT Wilshire NxtGen Indexes apply robust machine learning techniques to maximize risk adjusted return within a mean-tracking error optimization framework.

Inputs include over 100 market and fundamental signals selected from well-established academic research. Constraints are applied to limit stock concentration and industry exposure relative to FT Wilshire US Large Cap Index.

### 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 NxtGen Index	4.15	8.52	6.83	6.83	13.34	21.86	18.60	15.76

### Annual Performance (%)

Index	Year-on-year performance (%)									
	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 NxtGen Index	4.74	10.16	25.05	0.57	27.50	22.02	30.77	-13.29	25.57	29.48

### Risk - Volatility and Tracking Error

Index	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 NxtGen Index	18.43	14.47	15.03	14.31	3.94	4.11	3.77	3.65

### Key data

- Objective**  
Utilizing robust machine learning models of expected return within a mean-tracking error framework. Input consists of over 100 fundamental signals from well-established academic research
- Weighting**  
Optimized
- Number of Constituents**  
Variable
- History From**  
December 31, 2001
- Usage**  
The index is designed for use in research and the creation of index tracking fund

## 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 NxtGen Index	0.72	1.51	1.24	1.10	-16.44	-16.44	-20.59	-32.63

## Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large NxtGen Index	0.23	0.13	-0.17	0.24	-0.08

## 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 NxtGen Index	25.70	21.08	8.32	1.21	2.43	16.23

## Sector breakdown - Weights %

Sector	FT Wilshire US Large Cap	FT Wilshire US Large NxtGen Index
Agriculture, Food and Beverage	2.35	4.64
Consumer Goods and Services	11.53	11.82
Digital Information and Services	22.94	25.31
Energy	5.17	3.38
Financials	15.09	12.78
Health Care	8.4	10.44
Industrials	6.88	6.94
Real Estate	1.79	0.65
Resources and Materials	2.42	2.53
Technology	20.01	19.64
Transportation	3.43	1.88

## Sector breakdown - Number of constituents

Sector	FT Wilshire US Large Cap	FT Wilshire US Large NxtGen Index
Agriculture, Food and Beverage	16	4
Consumer Goods and Services	48	13
Digital Information and Services	55	20
Energy	44	5
Financials	75	17
Health Care	46	11
Industrials	48	9
Real Estate	21	2
Resources and Materials	27	2
Technology	36	11
Transportation	17	4

Index characteristics - Weight (%)

Index	Number of constituents	Weights %				
		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 NxtGen Index	98	7.19	1.02	0.68	0.05	36.46

Index characteristics - Market Cap

Index	Total Market Cap (USD Millions)				
	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 NxtGen Index	28,738,556.3	3,849,100	909,769.98	67,746.39	12,332.67

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

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