

Wilshire Indexes

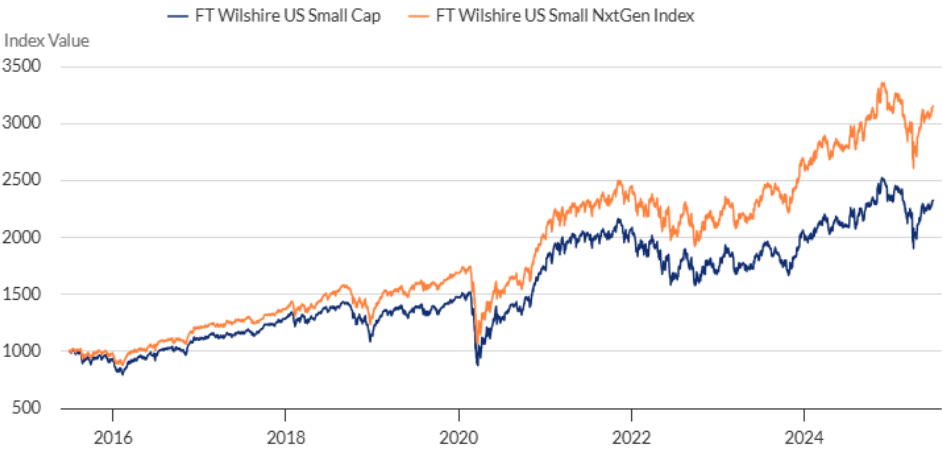
FT Wilshire US Small NxtGen Index Series

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 Small Cap Index.

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Index	Performance(%)							
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y
FT Wilshire US Small Cap	3.86	7.01	-0.10	-0.10	10.12	12.51	12.43	8.80
FT Wilshire US Small NxtGen Index	3.14	6.79	1.15	1.15	12.05	15.78	15.57	12.16

Annual Performance (%)

Index	Year-on-year performance (%)									
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FT Wilshire US Small Cap	-3.71	19.29	16.67	-9.94	27.71	17.70	19.10	-17.50	19.50	14.12
FT Wilshire US Small NxtGen Index	1.55	23.60	13.95	-3.80	28.13	19.45	21.21	-13.10	26.19	16.47

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

Risk - Volatility and Tracking Error

Index	Volatility				Tracking			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire US Small Cap	22.50	20.69	19.89	19.62	N/A	N/A	N/A	N/A
FT Wilshire US Small NxtGen Index	21.28	18.62	18.08	17.45	3.12	3.42	3.46	3.85

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire US Small Cap	0.45	0.60	0.62	0.45	-24.64	-24.64	-27.05	-42.28
FT Wilshire US Small NxtGen Index	0.57	0.85	0.86	0.70	-22.27	-22.27	-23.07	-38.90

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Small NxtGen Index	0.27	0.20	0.22	0.23	0.23

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire US Small Cap	33.35	19.54	2.39	1.50	1.38	12.05
FT Wilshire US Small NxtGen Index	18.52	18.25	2.67	1.28	1.10	10.55

Sector breakdown - Weights %

Sector	FT Wilshire US Small Cap	FT Wilshire US Small NxtGen Index
Agriculture, Food and Beverage	1.93	1.85
Consumer Goods and Services	12.8	14.57
Digital Information and Services	12.05	13.53
Energy	7.65	5.76
Financials	15.99	17.15
Health Care	10.59	13.09
Industrials	13.87	11.52
Real Estate	7.03	5.71
Resources and Materials	8.12	7.13
Technology	6.34	6.85
Transportation	3.64	2.84

Sector breakdown - Number of constituents

Sector	FT Wilshire US Small Cap	FT Wilshire US Small NxtGen Index
Agriculture, Food and Beverage	26	5
Consumer Goods and Services	147	37
Digital Information and Services	134	27
Energy	81	13
Financials	172	32
Health Care	131	16
Industrials	136	21
Real Estate	73	12
Resources and Materials	80	17
Technology	61	10
Transportation	47	8

Index characteristics - Weight (%)

Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire US Small Cap	1,088	0.55	0.09	0.07	0	4.1
FT Wilshire US Small NxtGen Index	198	2.22	0.51	0.38	0.02	18.83

Index characteristics - Market Cap

Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire US Small Cap	6,923,908.33	34,836.78	10,114.19	4,899.17	168.81
FT Wilshire US Small NxtGen Index	1,316,656.66	25,453.96	8,897.31	4,874.66	825.82

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

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