

# Wilshire Indexes

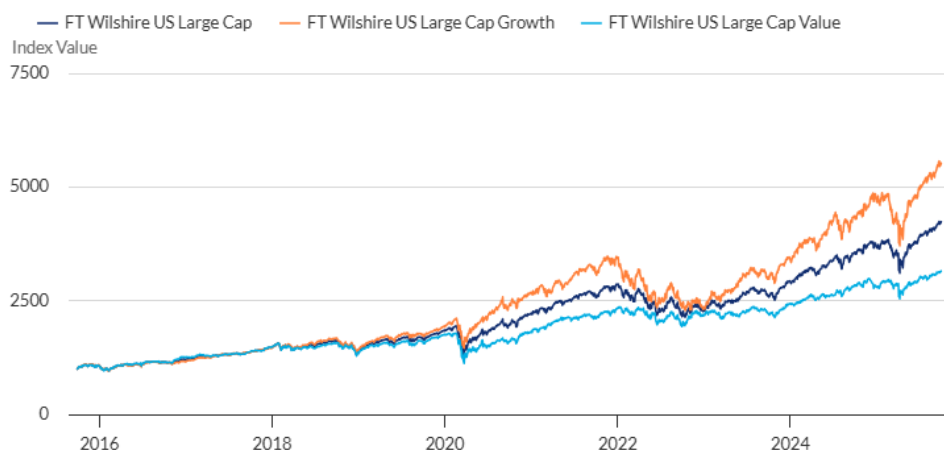
## FT Wilshire US Large Cap Style Index Series

September 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        | 3.79           | 8.29  | 20.91 | 15.48 | 18.76 | 25.38 | 16.44 | 15.53 |
| FT Wilshire US Large Cap Growth | 5.14           | 10.66 | 32.21 | 18.37 | 26.87 | 33.13 | 18.11 | 18.65 |
| FT Wilshire US Large Cap Value  | 2.25           | 5.68  | 10.24 | 12.65 | 10.77 | 17.76 | 14.45 | 12.17 |

### 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        | 19.02             | 13.50 | 16.05 | 15.48 | N/A            | N/A  | N/A  | N/A  |
| FT Wilshire US Large Cap Growth | 24.69             | 16.67 | 19.61 | 17.67 | 7.41           | 7.10 | 6.91 | 5.49 |
| FT Wilshire US Large Cap Value  | 15.62             | 13.74 | 15.10 | 15.12 | 7.71           | 7.20 | 6.95 | 5.57 |

## Return/Risk Ratio and Drawdown

| Index                           | Return/Risk ratio |      |      |      | Drawdown (%) |        |        |        |
|---------------------------------|-------------------|------|------|------|--------------|--------|--------|--------|
|                                 | 1Y                | 3Y   | 5Y   | 10Y  | 1Y           | 3Y     | 5Y     | 10Y    |
| FT Wilshire US Large Cap        | 0.99              | 1.88 | 1.02 | 1.00 | -19.12       | -19.12 | -25.22 | -33.81 |
| FT Wilshire US Large Cap Growth | 1.09              | 1.99 | 0.92 | 1.06 | -23.92       | -23.92 | -34.35 | -34.35 |
| FT Wilshire US Large Cap Value  | 0.69              | 1.29 | 0.96 | 0.80 | -14.93       | -14.93 | -18.34 | -37.00 |

## Factors - Active Exposures

| Index                           | Low Beta | Momentum | Quality | Size  | Value |
|---------------------------------|----------|----------|---------|-------|-------|
| FT Wilshire US Large Cap Growth | -0.53    | 0.36     | 0.18    | -0.55 | -0.58 |
| FT Wilshire US Large Cap Value  | 0.54     | -0.36    | -0.19   | 0.56  | 0.59  |

## Fundamentals

| Index                           | P/E   | P/E Fwd | P/B   | Div Yld (%) | P/Sales | P/Cash Flow |
|---------------------------------|-------|---------|-------|-------------|---------|-------------|
| FT Wilshire US Large Cap        | 29.97 | 23.70   | 5.67  | 1.10        | 3.53    | 19.92       |
| FT Wilshire US Large Cap Growth | 44.14 | 32.66   | 13.02 | 0.38        | 9.14    | 32.44       |
| FT Wilshire US Large Cap Value  | 22.55 | 18.51   | 3.59  | 1.83        | 2.17    | 14.27       |

## 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   | 2.09                     | 0                               | 4.23                           |
| Consumer Goods and Services      | 10.83                    | 10.58                           | 11.09                          |
| Digital Information and Services | 23.26                    | 37.74                           | 8.46                           |
| Energy                           | 5.18                     | 0                               | 10.48                          |
| Financials                       | 14.86                    | 4.05                            | 25.91                          |
| Health Care                      | 7.82                     | 5.93                            | 9.75                           |
| Industrials                      | 6.49                     | 1.78                            | 11.3                           |
| Real Estate                      | 1.69                     | 1.59                            | 1.79                           |
| Resources and Materials          | 2.27                     | 0.06                            | 4.53                           |
| Technology                       | 22.01                    | 34.02                           | 9.73                           |
| Transportation                   | 3.49                     | 4.24                            | 2.72                           |

## 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   | 14                       | 0                               | 14                             |
| Consumer Goods and Services      | 46                       | 11                              | 37                             |
| Digital Information and Services | 58                       | 34                              | 27                             |
| Energy                           | 44                       | 0                               | 44                             |
| Financials                       | 76                       | 12                              | 65                             |
| Health Care                      | 41                       | 11                              | 33                             |
| Industrials                      | 46                       | 10                              | 36                             |
| Real Estate                      | 20                       | 7                               | 17                             |
| Resources and Materials          | 26                       | 1                               | 25                             |
| Technology                       | 37                       | 11                              | 28                             |
| Transportation                   | 15                       | 1                               | 14                             |

## Index characteristics - Weight (%)

## Weights %

| Index                           | Number of constituents | Largest | Average | Median | Smallest | Top 10 |
|---------------------------------|------------------------|---------|---------|--------|----------|--------|
| FT Wilshire US Large Cap        | 423                    | 7.56    | 0.24    | 0.09   | 0        | 38.81  |
| FT Wilshire US Large Cap Growth | 98                     | 14.96   | 1.02    | 0.23   | 0.02     | 71.87  |
| FT Wilshire US Large Cap Value  | 340                    | 3.12    | 0.29    | 0.16   | 0        | 19.96  |

## Index characteristics - Market Cap

## Total Market Cap (USD Millions)

| Index                           | Total         | Largest   | Weighted Average | Median    | Smallest |
|---------------------------------|---------------|-----------|------------------|-----------|----------|
| FT Wilshire US Large Cap        | 59,640,491.84 | 4,533,894 | 1,267,675.99     | 52,549.28 | 3,768.31 |
| FT Wilshire US Large Cap Growth | 59,640,491.84 | 4,533,894 | 2,172,332.33     | 52,549.28 | 3,768.31 |
| FT Wilshire US Large Cap Value  | 59,640,491.84 | 4,533,894 | 340,958.27       | 52,549.28 | 3,768.31 |

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