

Wilshire Indexes

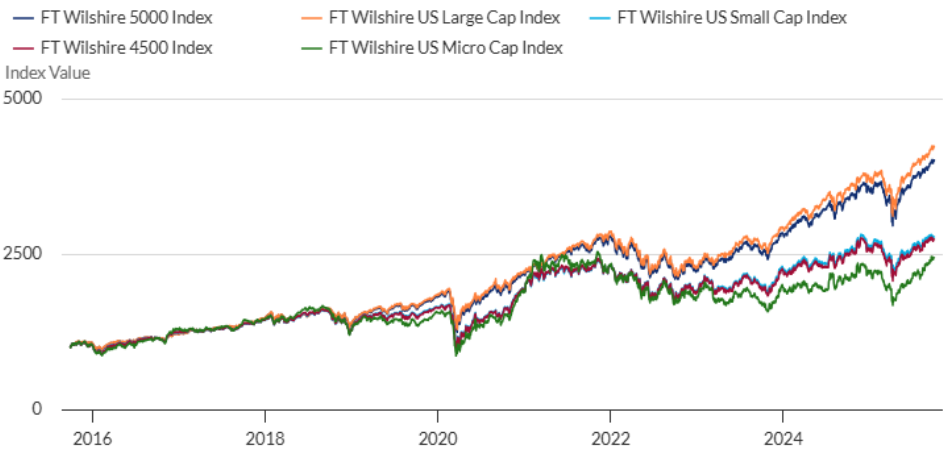
FT Wilshire 5000 Index Series

September 30, 2025

The FT Wilshire 5000 Index is a broad-based market capitalization weighted index that aims to capture 100% of the US investible market. The FT Wilshire US 4500 Index is constructed by removing the securities in the FT Wilshire US Large Cap Index from the FT Wilshire 5000 Index.

The FT Wilshire 5000 Index Series comprises of the large, mid, small and micro capitalization segments of the US equity market. The base date for index histories is September 21, 1998.

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Index	Performance(%)							
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y
FT Wilshire 5000 Index	3.46	8.24	20.27	14.45	17.46	24.14	15.97	14.89
FT Wilshire US Large Cap Index	3.79	8.29	20.91	15.48	18.76	25.38	16.44	15.53
FT Wilshire US Small Cap Index	0.70	6.94	14.44	6.84	7.92	16.23	12.70	10.74
FT Wilshire 4500 Index	1.13	7.97	15.87	7.43	8.72	15.86	12.61	10.59
FT Wilshire US Micro Cap Index	4.31	15.94	27.27	11.66	14.74	12.76	11.65	9.33

Key data

- Objective
Benchmark for the US equity market.
- Weighting
Market Capitalization – Full and Float-adjusted
- Number of Constituents
Variable
- History From
December 31, 1970
- Usage
The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark

Annual Performance (%)

Year-on-year performance (%)

Index	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FT Wilshire 5000 Index	0.69	13.37	21.03	-5.27	30.97	20.83	26.70	-19.04	26.10	23.76
FT Wilshire US Large Cap Index	1.42	12.40	21.85	-4.48	31.54	21.07	27.77	-19.20	27.34	25.24
FT Wilshire US Small Cap Index	-3.71	19.29	16.67	-9.94	27.71	17.70	19.10	-17.50	19.50	14.12
FT Wilshire 4500 Index	-4.01	19.92	16.13	-10.24	27.13	18.09	19.46	-17.98	18.23	13.81
FT Wilshire US Micro Cap Index	-6.05	23.81	12.74	-12.16	23.26	20.95	21.74	-21.44	8.76	11.09

Risk - Volatility

Volatility (%)

Index	1Y	3Y	5Y	10Y
FT Wilshire 5000 Index	19.12	13.92	16.26	15.79
FT Wilshire US Large Cap Index	19.02	13.50	16.05	15.48
FT Wilshire US Small Cap Index	21.37	18.85	19.77	19.45
FT Wilshire 4500 Index	21.59	19.10	20.03	19.71
FT Wilshire US Micro Cap Index	24.47	22.19	23.27	22.53

Return/Risk Ratio and Drawdown

Return/Risk ratio

Drawdown (%)

Index	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire 5000 Index	0.91	1.73	0.98	0.94	-19.41	-19.41	-24.94	-34.86
FT Wilshire US Large Cap Index	0.99	1.88	1.02	1.00	-19.12	-19.12	-25.22	-33.81
FT Wilshire US Small Cap Index	0.37	0.86	0.64	0.55	-24.64	-24.64	-27.05	-42.28
FT Wilshire 4500 Index	0.40	0.83	0.63	0.54	-25.07	-25.07	-27.91	-42.36
FT Wilshire US Micro Cap Index	0.60	0.58	0.50	0.41	-28.87	-28.87	-38.09	-48.35

Sector breakdown -Weights %

Sector	FT Wilshire 5000 Index	FT Wilshire US Large Cap Index	FT Wilshire US Small Cap Index	FT Wilshire 4500 Index	FT Wilshire US Micro Cap Index
Agriculture, Food and Beverage	2.09	2.09	2.09	2.04	1.65
Consumer Goods and Services	11.01	10.83	12.61	12.26	9.66
Digital Information and Services	21.67	23.26	10.84	10.68	9.47
Energy	5.42	5.18	7.25	7.06	5.61
Financials	15.14	14.86	16.46	17.03	21.28
Health Care	8.36	7.82	10.93	12.05	20.35
Industrials	7.37	6.49	13.77	13.38	10.51
Real Estate	2.32	1.69	6.75	6.67	6.05
Resources and Materials	2.99	2.27	8.28	7.95	5.43
Technology	20.13	22.01	7.36	7.21	6.14
Transportation	3.52	3.49	3.65	3.68	3.85

Sector breakdown -Number of constituents

Sector	FT Wilshire 5000 Index	FT Wilshire US Large Cap Index	FT Wilshire US Small Cap Index	FT Wilshire 4500 Index	FT Wilshire US Micro Cap Index
Agriculture, Food and Beverage	73	14	28	59	31
Consumer Goods and Services	384	46	147	338	191
Digital Information and Services	380	58	133	322	189
Energy	230	44	83	186	103
Financials	652	76	192	576	384
Health Care	658	41	132	617	485
Industrials	345	46	139	299	160
Real Estate	183	20	74	163	89
Resources and Materials	213	26	86	187	101
Technology	199	37	67	162	95
Transportation	127	15	48	112	64

Index characteristics - Weight (%)

Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire 5000 Index	3,444	6.75	0.03	0	0	33.93
FT Wilshire US Large Cap Index	423	7.73	0.24	0.09	0	38.84
FT Wilshire US Small Cap Index	1,129	0.43	0.09	0.07	0	3.83
FT Wilshire 4500 Index	3,021	0.38	0.03	0.01	0	3.37
FT Wilshire US Micro Cap Index	1,892	0.52	0.05	0.03	0	3.66

Index characteristics - Market Cap

Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire 5000 Index	68,892,732.75	4,533,894	1,108,520.8	1,521.34	10.2
FT Wilshire US Large Cap Index	59,640,491.84	4,533,894	1,267,675.99	52,549.28	3,768.31
FT Wilshire US Small Cap Index	8,050,237.94	39,964.24	11,182.3	5,451.85	273.24
FT Wilshire 4500 Index	9,252,240.91	39,964.24	10,010.84	1,028.12	10.2
FT Wilshire US Micro Cap Index	1,202,002.97	5,865.55	1,321.11	403.96	10.2

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