

Wilshire Indexes

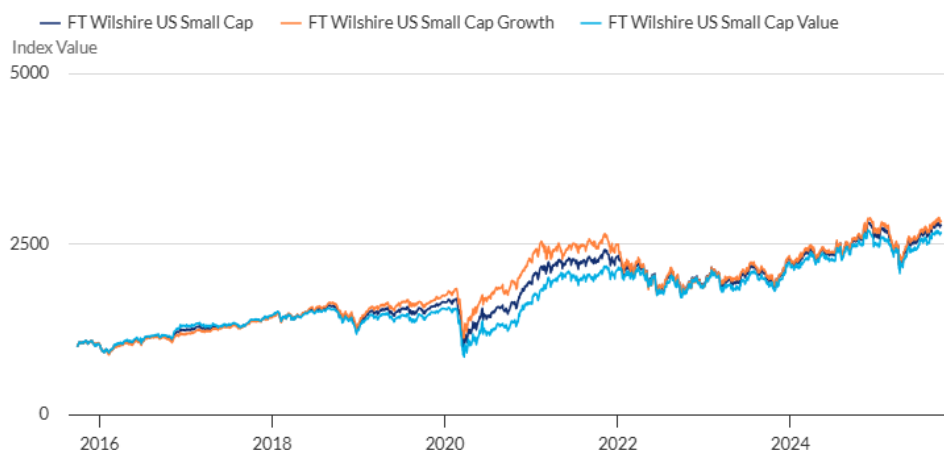
FT Wilshire US Small Cap Style Index Series

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 Small Cap	0.7	6.94	14.44	6.84	7.92	16.23	12.7	10.74
FT Wilshire US Small Cap Growth	1.02	6.98	16.98	6.67	9.27	16.64	9.21	10.98
FT Wilshire US Small Cap Value	0.42	6.99	12.07	7.05	6.58	15.82	16.09	10.28

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	17.7	19.1	-17.5	19.5	14.12
FT Wilshire US Small Cap Growth	-3.22	12.58	21.34	-6.05	30.88	29.9	9.99	-24.09	21.8	15.54
FT Wilshire US Small Cap Value	-4.25	26.1	12.09	-13.7	24.51	5.94	28.54	-10.91	17.23	12.69

Key data

Objective

Measure the performance of Value and Growth characteristics of the Small 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 Small Cap	21.37	18.85	19.77	19.45	N/A	N/A	N/A	N/A
FT Wilshire US Small Cap Growth	22.56	18.93	20.04	19.21	3.08	3.1	4.25	3.92
FT Wilshire US Small Cap Value	20.67	19.25	20.4	20.47	3.11	3.09	4.17	3.91

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire US Small Cap	0.37	0.86	0.64	0.55	-24.64	-24.64	-27.05	-42.28
FT Wilshire US Small Cap Growth	0.41	0.88	0.46	0.57	-25.86	-25.86	-33.9	-39.06
FT Wilshire US Small Cap Value	0.32	0.82	0.79	0.5	-23.55	-23.55	-23.55	-46.3

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Small Cap Growth	-0.17	0.23	-0.1	-0.09	-0.51
FT Wilshire US Small Cap Value	0.17	-0.24	0.11	0.09	0.52

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire US Small Cap	32.62	18.91	2.62	1.42	1.53	12.74
FT Wilshire US Small Cap Growth	55.21	30.83	4.31	0.82	2.32	24
FT Wilshire US Small Cap Value	23.08	13.59	1.87	2.03	1.13	8.61

Sector breakdown - Weights %

Sector	FT Wilshire US Small Cap	FT Wilshire US Small Cap Growth	FT Wilshire US Small Cap Value
Agriculture, Food and Beverage	2.09	1.38	2.82
Consumer Goods and Services	12.61	13.68	11.57
Digital Information and Services	10.84	14.39	7.28
Energy	7.25	3.71	10.87
Financials	16.46	10.85	21.84
Health Care	10.93	14.28	7.57
Industrials	13.77	16.81	10.73
Real Estate	6.75	6.3	7.23
Resources and Materials	8.28	7.51	9.1
Technology	7.36	9.13	5.59
Transportation	3.65	1.96	5.39

Sector breakdown - Number of constituents

Sector	FT Wilshire US Small Cap	FT Wilshire US Small Cap Growth	FT Wilshire US Small Cap Value
Agriculture, Food and Beverage	28	19	24
Consumer Goods and Services	147	103	116
Digital Information and Services	133	113	85
Energy	83	31	79
Financials	192	97	159
Health Care	132	116	81
Industrials	139	116	115
Real Estate	74	55	66
Resources and Materials	86	67	74
Technology	67	53	54
Transportation	48	21	45

Index characteristics - Weight (%)

Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire US Small Cap	1,129	0.45	0.09	0.07	0	3.84
FT Wilshire US Small Cap Growth	791	0.89	0.13	0.09	0	6.94
FT Wilshire US Small Cap Value	898	0.71	0.11	0.08	0	5.8

Index characteristics - Market Cap

Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire US Small Cap	8,050,237.94	39,964.24	11,182.57	5,451.85	273.24
FT Wilshire US Small Cap Growth	6,011,270.29	39,964.24	11,926.04	5,930.21	469.17
FT Wilshire US Small Cap Value	6,272,897.93	32,545.71	10,420.15	5,236.14	273.24

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

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