Wilshire Indexes

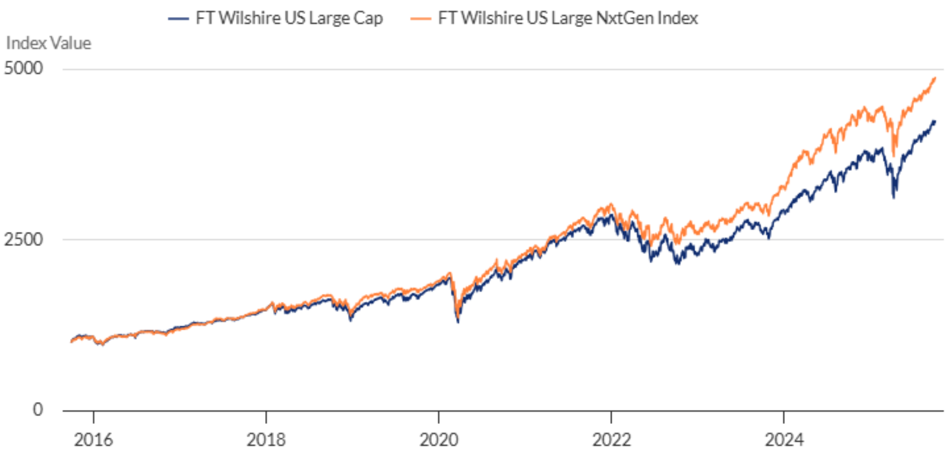
FT Wilshire US Large NxtGen Index Series Index Series

September 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 (%)

Performance(%)

Index	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 NxtGen Index	3.96	7.41	16.57	14.75	15.86	26.00	18.46	17.15

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 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	19.02	13.50	16.05	15.48	N/A	N/A	N/A	N/A
FT Wilshire US Large NxtGen Index	17.16	12.64	14.67	14.12	3.50	3.89	3.64	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	0.99	1.88	1.02	1.00	-19.12	-19.12	-25.22	-33.81
FT Wilshire US Large NxtGen Index	0.92	2.06	1.26	1.21	-16.44	-16.44	-20.59	-32.63

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large NxtGen Index	0.19	0.09	-0.08	0.25	-0.08

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 NxtGen Index	28.41	22.53	9.02	1.06	2.73	17.19

Sector breakdown - Weights %

Sector	FT Wilshire US Large Cap	FT Wilshire US Large NxtGen Index
Agriculture, Food and Beverage	2.09	4.07
Consumer Goods and Services	10.83	13.22
Digital Information and Services	23.26	24.45
Energy	5.18	3.09
Financials	14.86	12.64
Health Care	7.82	10.02
Industrials	6.49	7.47
Real Estate	1.69	0.33
Resources and Materials	2.27	0.96
Technology	22.01	21.72
Transportation	3.49	2.03

Sector breakdown - Number of constituents

Sector	FT Wilshire US Large Cap	FT Wilshire US Large NxtGen Index
Agriculture, Food and Beverage	14	3
Consumer Goods and Services	46	13
Digital Information and Services	58	20
Energy	44	3
Financials	76	16
Health Care	41	12
Industrials	46	7
Real Estate	20	2
Resources and Materials	26	2
Technology	37	11
Transportation	15	4

Index characteristics - Weight (%)

Index	Number of constituents	Weights % 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 NxtGen Index	93	8.45	1.08	0.7	0.06	37.65

Index characteristics - Market Cap

Index	Total Market Cap (USD Millions) Total	Largest	Weighted Average	Median	Smallest
FT Wilshire US Large Cap	59,640,491.84	4,533,894	1,277,690.21	52,549.28	3,768.31
FT Wilshire US Large NxtGen Index	33,137,682.65	4,533,894	1,087,366.39	77,361.59	13,239.76

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

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