

Wilshire Indexes

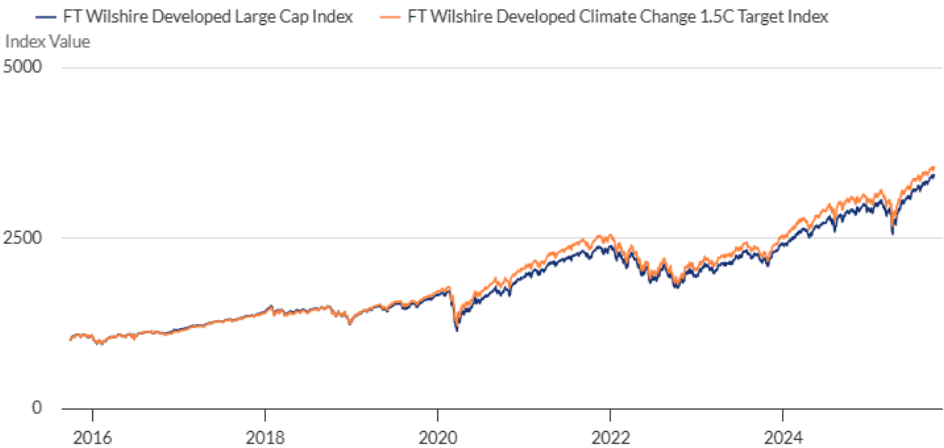
Developed Large Cap Climate Change 1.5°C Target Index

September 30, 2025

The FT Wilshire Developed Climate Change 1.5°C Target Index is designed to meet the minimum standards for the EU Paris-Aligned Benchmark Regulation

The index targets a 50% reduction in carbon intensity relative to the benchmark, the FT Wilshire Developed Large Cap Index, simultaneously maintaining a 7% year-on-year self-decarbonisation trajectory. The index imposes constraints on absolute active industry weights to not exceed 5% and on absolute active country weights to not exceed 1%.

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Index	Performance(%)							
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y
FT Wilshire Developed Large Cap Index	3.31	7.49	20.35	18.47	18.22	24.53	15.03	13.09
FT Wilshire Developed Climate Change 1.5C Target Index	2.66	6.04	19.08	17.22	15.32	24.44	14.12	13.47

Annual Performance (%)

Index	Year-on-year performance (%)									
	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FT Wilshire Developed Large Cap Index	8.22	23.23	-8.35	28.57	16.57	22.55	-17.94	24.40	19.36	
FT Wilshire Developed Climate Change 1.5C Target Index	5.59	23.90	-6.27	31.19	20.76	23.01	-19.52	23.99	19.17	

Key data

- Objective
 - Aligned to the Paris Aligned Benchmark Regulation
- Weighting
 - Tilted from Float-Adjusted Market Capitalization Weights
- Number of Constituents
 - Variable
- History From
 - September 21, 2015

Risk - Volatility and Tracking Error

Index	Risk - Volatility				Tracking Error			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire Developed Large Cap Index	14.55	12.62	15.41	14.86	N/A	N/A	N/A	N/A
FT Wilshire Developed Climate Change 1.5C Target Index	14.63	13.08	15.72	14.77	1.59	1.82	1.72	1.64

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire Developed Large Cap Index	1.25	1.94	0.98	0.88	-16.42	-16.42	-25.94	-34.01
FT Wilshire Developed Climate Change 1.5C Target Index	1.05	1.87	0.90	0.91	-16.58	-16.58	-28.47	-31.98

Factors - Active Exposures

Index	Carbon Intensity (tCO ₂ e/\$M EVIC)	High Climate Impact Industry Exposure (%)
FT Wilshire Developed Large Cap Index	435.21	61.18
FT Wilshire Developed Climate Change 1.5C Target Index	130.41	61.25

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire Developed Large Cap Index	25.58	20.30	3.82	1.61	2.58	17.04
FT Wilshire Developed Climate Change 1.5C Target Index	27.14	21.06	4.40	1.45	3.23	19.34

Sector breakdown -Weights %

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Agriculture, Food and Beverage	2.6	2.24
Consumer Goods and Services	10.67	12.57
Digital Information and Services	18.82	19.54
Energy	5.97	1
Financials	17.94	17.53
Health Care	8.09	11.43
Industrials	8.71	4.88
Real Estate	1.8	2.15
Resources and Materials	3.74	2.82
Technology	17.67	21.31
Transportation	3.98	4.52

Sector breakdown - Number of constituents

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Agriculture, Food and Beverage	63	24
Consumer Goods and Services	160	80
Digital Information and Services	156	76
Energy	138	14
Financials	268	159
Health Care	121	80
Industrials	187	65
Real Estate	85	32
Resources and Materials	133	39
Technology	82	58
Transportation	97	32

Country breakdown - Weights %

Name	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Australia	1.85	1.48
Austria	0.1	0.04
Belgium	0.28	0.32
Canada	3.42	3.02
Denmark	0.51	0.72
Finland	0.29	0.22
France	2.68	3.1
Germany	2.32	2.24
Hong Kong	0.55	0.4
Ireland	0.14	0.17
Israel	0.32	0.2
Italy	0.85	0.65
Japan	5.87	4.99
Luxembourg	0	0
Netherlands	1.13	1.68
New Zealand	0.07	0.05
Norway	0.18	0.04
Portugal	0.05	0.03
Singapore	0.53	0.56
Spain	0.87	0.83
Sweden	0.87	0.6
Switzerland	2.18	3.12
United Kingdom	3.77	3.42
United States	71.18	72.11

Country breakdown - Number of constituents

Name	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Australia	83	18
Austria	12	1
Belgium	20	4
Canada	95	35
Denmark	22	8
Finland	18	5
France	39	19
Germany	48	25
Hong Kong	47	6
Ireland	8	6
Israel	32	5
Italy	39	8
Japan	319	70
Luxembourg	1	0
Netherlands	20	13
New Zealand	8	2
Norway	21	1
Portugal	4	1
Singapore	30	7
Spain	24	11
Sweden	64	13
Switzerland	34	29
United Kingdom	84	34
United States	418	338

Index characteristics - Weight (%)

Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire Developed Large Cap Index	1,490	5.5	0.07	0.02	0	27.66
FT Wilshire Developed Climate Change 1.5C Target Index	659	5.27	0.15	0.06	0.02	30.61

Index characteristics - Market Cap

Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire Developed Large Cap Index	88,756,749.36	4,533,894	937,176.35	20,781.88	1,770.43
FT Wilshire Developed Climate Change 1.5C Target Index	72,855,304.62	4,533,894	996,201.87	45,658.77	10,452.04

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

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