

# Wilshire Indexes

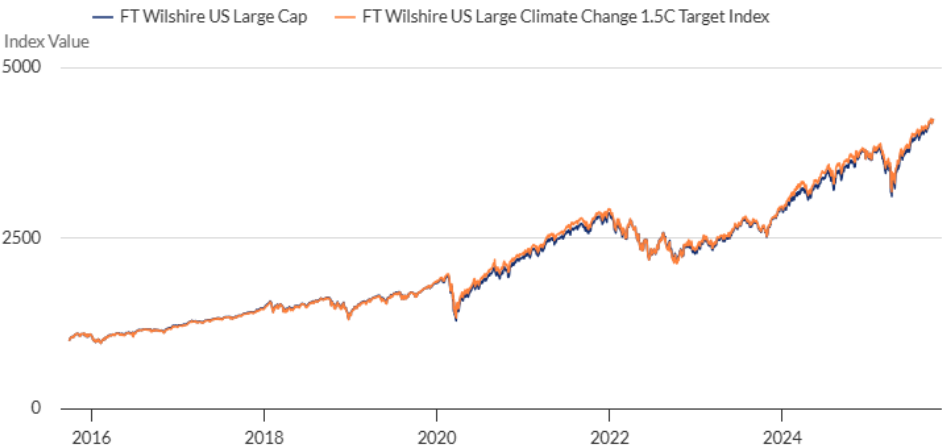
## US Large Cap Climate Change 1.5°C Target Index

September 30, 2025

The FT Wilshire US 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 US 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%

### 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 Climate Change 1.5C Target Index | 2.78           | 6.16 | 18.61 | 15.02 | 15.91 | 25.70 | 15.58 | 15.52 |

### Annual Performance (%)

| Index                                                 | Year-on-year performance (%) |       |       |       |       |       |        |       |       |      |
|-------------------------------------------------------|------------------------------|-------|-------|-------|-------|-------|--------|-------|-------|------|
|                                                       | 2016                         | 2017  | 2018  | 2019  | 2020  | 2021  | 2022   | 2023  | 2024  | 2025 |
| FT Wilshire US Large Cap                              | 12.40                        | 21.85 | -4.48 | 31.54 | 21.07 | 27.77 | -19.20 | 27.34 | 25.24 |      |
| FT Wilshire US Large Climate Change 1.5C Target Index | 10.80                        | 21.96 | -3.70 | 32.91 | 23.22 | 27.32 | -19.42 | 26.20 | 24.40 |      |

### 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 US Large Cap                              | 19.02             | 13.50 | 16.05 | 15.48 | N/A            | N/A  | N/A  | N/A  |
| FT Wilshire US Large Climate Change 1.5C Target Index | 18.14             | 13.50 | 15.98 | 15.42 | 2.30           | 2.16 | 1.89 | 1.52 |

## 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 Climate Change 1.5C Target Index | 0.88              | 1.90 | 0.97 | 1.01 | -18.20       | -18.20 | -27.41 | -32.58 |

## Factors - Active Exposures

| Index                                                 | Carbon Intensity<br>(tCO2e/\$M EVIC) | High Climate Impact<br>Industry Exposure (%) |
|-------------------------------------------------------|--------------------------------------|----------------------------------------------|
| FT Wilshire US Large Cap                              | 255.31                               | 59.53                                        |
| FT Wilshire US Large Climate Change 1.5C Target Index | 84.50                                | 59.59                                        |

## 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 Climate Change 1.5C Target Index | 31.13 | 24.06   | 5.99 | 1.05        | 4.08    | 21.43       |

## Sector breakdown -Weights %

| Sector                           | FT Wilshire US Large Cap | FT Wilshire US Large Climate Change 1.5C Target Index |
|----------------------------------|--------------------------|-------------------------------------------------------|
| Agriculture, Food and Beverage   | 2.09                     | 1.85                                                  |
| Consumer Goods and Services      | 10.83                    | 11.88                                                 |
| Digital Information and Services | 23.26                    | 22.79                                                 |
| Energy                           | 5.18                     | 0.79                                                  |
| Financials                       | 14.86                    | 15.57                                                 |
| Health Care                      | 7.82                     | 11.71                                                 |
| Industrials                      | 6.49                     | 4.11                                                  |
| Real Estate                      | 1.69                     | 2.42                                                  |
| Resources and Materials          | 2.27                     | 2.36                                                  |
| Technology                       | 22.01                    | 21.73                                                 |
| Transportation                   | 3.49                     | 4.78                                                  |

## Sector breakdown -Number of constituents

| Sector                           | FT Wilshire US Large Cap | FT Wilshire US Large Climate Change 1.5C Target Index |
|----------------------------------|--------------------------|-------------------------------------------------------|
| Agriculture, Food and Beverage   | 14                       | 10                                                    |
| Consumer Goods and Services      | 46                       | 37                                                    |
| Digital Information and Services | 58                       | 40                                                    |
| Energy                           | 44                       | 6                                                     |
| Financials                       | 76                       | 62                                                    |
| Health Care                      | 41                       | 37                                                    |
| Industrials                      | 46                       | 26                                                    |
| Real Estate                      | 20                       | 17                                                    |
| Resources and Materials          | 26                       | 15                                                    |
| Technology                       | 37                       | 32                                                    |
| Transportation                   | 15                       | 8                                                     |

Index characteristics - Weight (%)

| Index                                                 | Weights %              |         |         |        |          |        |
|-------------------------------------------------------|------------------------|---------|---------|--------|----------|--------|
|                                                       | 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 Climate Change 1.5C Target Index | 290                    | 5.14    | 0.34    | 0.14   | 0.05     | 37.7   |

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 Climate Change 1.5C Target Index | 52,958,792.81                   | 4,533,894 | 1,119,210.71     | 68,874.59 | 17,979.53 |

Please visit [wilshireindexes.com](https://wilshireindexes.com) or email [wilshire.indexes@wilshire.com](mailto:wilshire.indexes@wilshire.com).

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