

# Wilshire Indexes

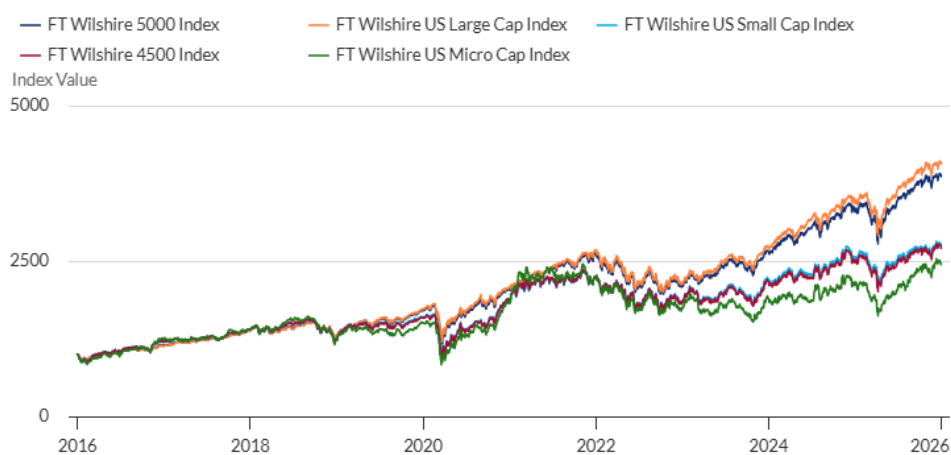
## FT Wilshire 5000 Index Series

December 31, 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         | -0.07          | 2.34 | 10.78 | 17.13 | 17.13 | 22.27 | 13.40 | 14.45 |
| FT Wilshire US Large Cap Index | -0.08          | 2.42 | 10.91 | 18.28 | 18.28 | 23.56 | 14.26 | 15.03 |
| FT Wilshire US Small Cap Index | -0.03          | 1.56 | 8.61  | 8.50  | 8.50  | 13.95 | 7.77  | 10.60 |
| FT Wilshire 4500 Index         | 0.03           | 1.80 | 9.91  | 9.36  | 9.36  | 13.74 | 7.59  | 10.47 |
| FT Wilshire US Micro Cap Index | 0.52           | 3.59 | 20.10 | 15.67 | 15.67 | 11.80 | 5.98  | 9.34  |

### 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 (%)

| Index                          | Year-on-year performance (%) |       |        |       |       |       |        |       |       |       |
|--------------------------------|------------------------------|-------|--------|-------|-------|-------|--------|-------|-------|-------|
|                                | 2016                         | 2017  | 2018   | 2019  | 2020  | 2021  | 2022   | 2023  | 2024  | 2025  |
| FT Wilshire 5000 Index         | 13.37                        | 21.03 | -5.27  | 30.97 | 20.83 | 26.70 | -19.04 | 26.10 | 23.76 | 17.13 |
| FT Wilshire US Large Cap Index | 12.40                        | 21.85 | -4.48  | 31.54 | 21.07 | 27.77 | -19.20 | 27.34 | 25.24 | 18.28 |
| FT Wilshire US Small Cap Index | 19.29                        | 16.67 | -9.94  | 27.71 | 17.70 | 19.10 | -17.50 | 19.50 | 14.12 | 8.50  |
| FT Wilshire 4500 Index         | 19.92                        | 16.13 | -10.24 | 27.13 | 18.09 | 19.46 | -17.98 | 18.23 | 13.81 | 9.36  |
| FT Wilshire US Micro Cap Index | 23.81                        | 12.74 | -12.16 | 23.26 | 20.95 | 21.74 | -21.44 | 8.76  | 11.09 | 15.67 |

## Risk - Volatility

| Index                          | Volatility (%) |       |       |       |
|--------------------------------|----------------|-------|-------|-------|
|                                | 1Y             | 3Y    | 5Y    | 10Y   |
| FT Wilshire 5000 Index         | 19.09          | 12.57 | 15.39 | 15.62 |
| FT Wilshire US Large Cap Index | 19.00          | 12.16 | 15.27 | 15.30 |
| FT Wilshire US Small Cap Index | 21.29          | 17.61 | 18.30 | 19.32 |
| FT Wilshire 4500 Index         | 21.48          | 17.89 | 18.48 | 19.58 |
| FT Wilshire US Micro Cap Index | 24.06          | 21.19 | 21.19 | 22.39 |

## Return/Risk Ratio and Drawdown

| Index                          | Return/Risk ratio |      |      |      | Drawdown (%) |        |        |        |
|--------------------------------|-------------------|------|------|------|--------------|--------|--------|--------|
|                                | 1Y                | 3Y   | 5Y   | 10Y  | 1Y           | 3Y     | 5Y     | 10Y    |
| FT Wilshire 5000 Index         | 0.90              | 1.77 | 0.87 | 0.93 | -19.41       | -19.41 | -24.94 | -34.86 |
| FT Wilshire US Large Cap Index | 0.96              | 1.94 | 0.93 | 0.98 | -19.12       | -19.12 | -25.22 | -33.81 |
| FT Wilshire US Small Cap Index | 0.40              | 0.79 | 0.42 | 0.55 | -22.44       | -24.64 | -27.05 | -42.28 |
| FT Wilshire 4500 Index         | 0.44              | 0.77 | 0.41 | 0.53 | -22.74       | -25.07 | -27.91 | -42.36 |
| FT Wilshire US Micro Cap Index | 0.65              | 0.56 | 0.28 | 0.42 | -25.17       | -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   | 1.98                   | 1.98                           | 2.02                           | 1.97                   | 1.62                           |
| Consumer Goods and Services      | 10.56                  | 10.41                          | 11.99                          | 11.61                  | 8.88                           |
| Digital Information and Services | 20.9                   | 22.46                          | 10.46                          | 10.24                  | 8.59                           |
| Energy                           | 5.18                   | 4.95                           | 7.01                           | 6.8                    | 5.32                           |
| Financials                       | 14.8                   | 14.53                          | 16.05                          | 16.65                  | 21.03                          |
| Health Care                      | 9.36                   | 8.77                           | 11.82                          | 13.39                  | 24.78                          |
| Industrials                      | 7.34                   | 6.45                           | 13.95                          | 13.45                  | 9.81                           |
| Real Estate                      | 2.2                    | 1.61                           | 6.39                           | 6.27                   | 5.39                           |
| Resources and Materials          | 2.96                   | 2.24                           | 8.3                            | 7.93                   | 5.24                           |
| Technology                       | 21.17                  | 23.15                          | 7.83                           | 7.58                   | 5.75                           |
| Transportation                   | 3.54                   | 3.45                           | 4.17                           | 4.1                    | 3.6                            |

## 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   | 72                     | 13                             | 28                             | 59                     | 31                             |
| Consumer Goods and Services      | 382                    | 46                             | 147                            | 336                    | 189                            |
| Digital Information and Services | 376                    | 58                             | 132                            | 318                    | 186                            |
| Energy                           | 225                    | 44                             | 82                             | 181                    | 99                             |
| Financials                       | 647                    | 76                             | 192                            | 571                    | 379                            |
| Health Care                      | 647                    | 41                             | 129                            | 606                    | 477                            |
| Industrials                      | 344                    | 47                             | 140                            | 297                    | 157                            |
| Real Estate                      | 182                    | 20                             | 74                             | 162                    | 88                             |
| Resources and Materials          | 213                    | 27                             | 86                             | 186                    | 100                            |
| 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         | 3,414                  | 6.58    | 0.03    | 0      | 0        | 34.13  |
| FT Wilshire US Large Cap Index | 424                    | 7.53    | 0.24    | 0.09   | 0        | 39.09  |
| FT Wilshire US Small Cap Index | 1,125                  | 0.49    | 0.09    | 0.06   | 0        | 4.26   |
| FT Wilshire 4500 Index         | 2,990                  | 0.43    | 0.03    | 0.01   | 0        | 3.74   |
| FT Wilshire US Micro Cap Index | 1,865                  | 0.68    | 0.05    | 0.03   | 0        | 4.46   |

## Index characteristics - Market Cap

## Total Market Cap (USD Millions)

| Index                          | Total         | Largest   | Weighted Average | Median    | Smallest |
|--------------------------------|---------------|-----------|------------------|-----------|----------|
| FT Wilshire 5000 Index         | 70,263,158.13 | 4,531,950 | 1,138,187.21     | 1,551.37  | 0.62     |
| FT Wilshire US Large Cap Index | 60,864,930.3  | 4,531,950 | 1,302,076.91     | 51,412.81 | 2,987.26 |
| FT Wilshire US Small Cap Index | 8,147,656.86  | 36,787.67 | 11,898.28        | 5,283.54  | 291.77   |
| FT Wilshire 4500 Index         | 9,398,227.83  | 36,787.67 | 10,642.05        | 1,092.01  | 0.62     |
| FT Wilshire US Micro Cap Index | 1,250,570.98  | 7,370.61  | 1,566.77         | 409.09    | 0.62     |

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

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