

Wilshire Indexes

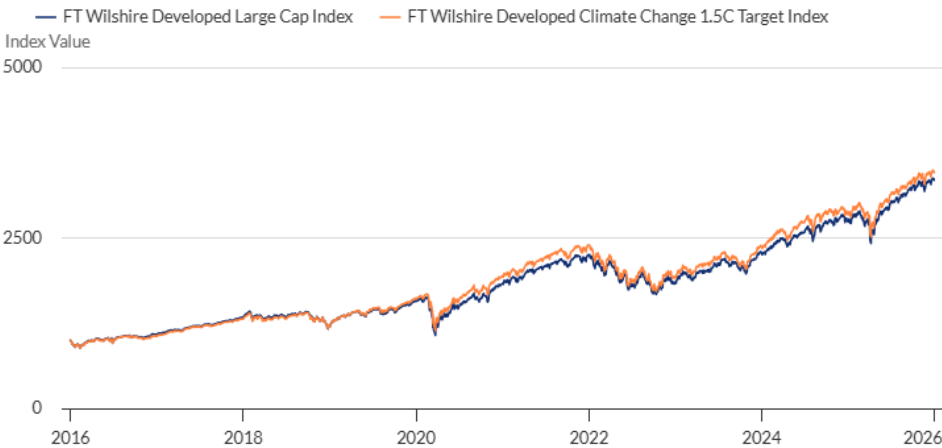
Developed Large Cap Climate Change 1.5°C Target Index

December 31, 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	0.77	3.16	10.88	22.21	22.21	21.97	12.78	12.83
FT Wilshire Developed Climate Change 1.5°C Target Index	0.49	3.70	9.96	21.56	21.56	21.56	12.20	13.20

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	22.21
FT Wilshire Developed Climate Change 1.5°C Target Index	5.59	23.90	-6.27	31.19	20.76	23.01	-19.52	23.99	19.17	21.56

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	14.67	11.39	14.33	14.67	N/A	N/A	N/A	N/A
FT Wilshire Developed Climate Change 1.5C Target Index	14.93	11.81	14.78	14.61	1.59	1.74	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	1.51	1.93	0.89	0.87	-16.42	-16.42	-25.94	-34.01
FT Wilshire Developed Climate Change 1.5C Target Index	1.44	1.83	0.83	0.90	-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	454.94	61.67
FT Wilshire Developed Climate Change 1.5C Target Index	133.23	62.05

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire Developed Large Cap Index	24.74	20.16	3.83	1.60	2.64	16.66
FT Wilshire Developed Climate Change 1.5C Target Index	26.08	21.08	4.39	1.44	3.30	18.73

Sector breakdown -Weights %

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Climate Change 1.5C Target Index
Agriculture, Food and Beverage	2.54	2.16
Consumer Goods and Services	10.38	12.21
Digital Information and Services	17.96	18.43
Energy	5.85	1.01
Financials	18.07	17.58
Health Care	8.98	12.55
Industrials	8.65	4.75
Real Estate	1.73	2.03
Resources and Materials	3.83	2.79
Technology	18.2	22.03
Transportation	3.8	4.43

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	23
Consumer Goods and Services	160	80
Digital Information and Services	154	76
Energy	136	14
Financials	268	159
Health Care	120	80
Industrials	189	65
Real Estate	85	32
Resources and Materials	134	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	1.78	1.38
Austria	0.11	0.05
Belgium	0.3	0.34
Canada	3.55	3.2
Denmark	0.52	0.71
Finland	0.32	0.24
France	2.47	3.04
Germany	2.34	2.21
Hong Kong	0.54	0.38
Ireland	0.16	0.19
Israel	0.36	0.22
Italy	0.87	0.64
Japan	5.91	4.93
Luxembourg	0	0
Netherlands	1.15	1.69
New Zealand	0.07	0.04
Norway	0.17	0.04
Portugal	0.04	0.03
Singapore	0.51	0.51
Spain	0.96	0.93
Sweden	0.93	0.63
Switzerland	2.36	3.33
United Kingdom	3.84	3.5
United States	70.74	71.77

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	93	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	318	70
Luxembourg	1	0
Netherlands	21	13
New Zealand	8	2
Norway	20	1
Portugal	4	1
Singapore	30	7
Spain	24	11
Sweden	65	13
Switzerland	34	29
United Kingdom	83	34
United States	419	337

Index characteristics - Weight (%)

Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire Developed Large Cap Index	1,488	5.36	0.07	0.02	0	27.83
FT Wilshire Developed Climate Change 1.5C Target Index	658	5.31	0.15	0.06	0.02	31.18

Index characteristics - Market Cap

Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire Developed Large Cap Index	91,129,484.65	4,531,950	956,076.96	21,157.94	1,051.77
FT Wilshire Developed Climate Change 1.5C Target Index	74,863,783.62	4,531,950	1,018,578.56	46,624.67	9,640.1

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

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