

Wilshire Indexes

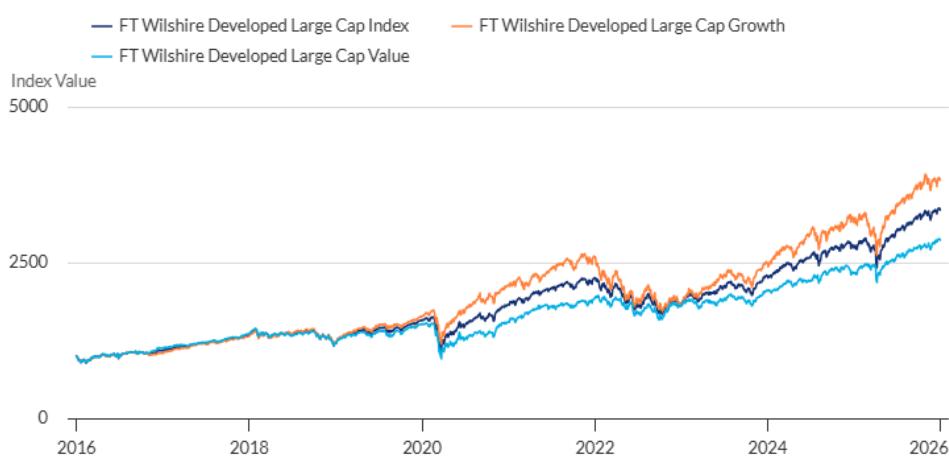
FT Wilshire Developed Large Cap Style Index Series

December 31, 2025

The FT Wilshire Developed Style Index Series is designed to measure the performance of the Value and Growth style segments of the Developed market

The indexes are constructed by dividing each of the FT Wilshire Developed Large Cap and FT Wilshire Developed Small Cap indexes equally into a value and a growth index based on the constituents' style characteristics. They target broad market segments to reflect style-assignments accurately and consistently

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Performance(%)

Index	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 Large Cap Growth	-0.06	2.64	11.42	21.68	21.68	27.63	12.30	14.35
FT Wilshire Developed Large Cap Value	1.63	3.69	10.28	22.76	22.76	16.52	13.00	11.07

Annual Performance (%)

Year-on-year performance (%)

Index	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 Large Cap Growth	4.21	25.83	-6.10	32.58	31.11	20.74	-28.86	36.25	25.40	21.68
FT Wilshire Developed Large Cap Value	12.20	20.74	-10.55	24.61	2.76	23.97	-6.06	13.64	13.40	22.76

Key data

Objective

Measure the performance of Value and Growth characteristics of the Large Capitalization segment of the Developed market

Weighting

Market Capitalization – Float-adjusted

Number of Constituents

Variable

History From

September 20, 1999

Usage

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark

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 Large Cap Growth	18.82	14.17	17.40	16.20	6.23	5.63	6.00	4.77
FT Wilshire Developed Large Cap Value	12.42	11.10	13.47	14.67	6.30	5.69	5.98	4.80

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 Large Cap Growth	1.15	1.95	0.71	0.89	-20.66	-20.66	-35.03	-35.03
FT Wilshire Developed Large Cap Value	1.83	1.49	0.96	0.75	-11.98	-11.98	-19.85	-37.47

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Developed Large Cap Growth	-0.39	0.22	0.23	-0.35	-0.50
FT Wilshire Developed Large Cap Value	0.39	-0.22	-0.23	0.35	0.50

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 Large Cap Growth	34.84	26.56	7.12	0.84	5.19	25.92
FT Wilshire Developed Large Cap Value	19.16	16.23	2.61	2.38	1.76	12.26

Sector breakdown -Weights %

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large Cap Growth	FT Wilshire Developed Large Cap Value
Agriculture, Food and Beverage	2.54	0.94	4.16
Consumer Goods and Services	10.38	11.9	8.84
Digital Information and Services	17.96	29.26	6.59
Energy	5.85	0.93	10.81
Financials	18.07	7.37	28.84
Health Care	8.98	8.37	9.59
Industrials	8.65	6.52	10.8
Real Estate	1.73	1.51	1.95
Resources and Materials	3.83	2.18	5.48
Technology	18.2	27.6	8.75
Transportation	3.8	3.42	4.18

Sector breakdown -Number of constituents

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large Cap Growth	FT Wilshire Developed Large Cap Value
Agriculture, Food and Beverage	63	38	58
Consumer Goods and Services	160	101	119
Digital Information and Services	154	101	84
Energy	136	44	127
Financials	268	116	224
Health Care	120	79	76
Industrials	189	128	140
Real Estate	85	38	76
Resources and Materials	134	63	110
Technology	82	50	55
Transportation	97	32	88

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 Large Cap Growth	790	10.69	0.13	0.02	0	52.75
FT Wilshire Developed Large Cap Value	1,157	2.37	0.09	0.03	0	14.08

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 Large Cap Growth	52,397,793.68	4,531,950	1,626,423.06	15,874.92	1,051.77
FT Wilshire Developed Large Cap Value	58,354,553.82	4,034,508.43	281,389.08	22,160.81	1,267.33

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

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