

# Wilshire Indexes

## FT Wilshire US Large Cap Style Index Series

December 31, 2025

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

The indexes are constructed by dividing each of the FT Wilshire Large Cap and FT Wilshire 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 US Large Cap	-0.08	2.42	10.91	18.28	18.28	23.56	14.26	15.03
FT Wilshire US Large Cap Growth	-0.73	2.72	13.67	21.59	21.59	33.99	16.18	18.11
FT Wilshire US Large Cap Value	0.60	2.12	7.92	15.04	15.04	13.75	12.01	11.72

### Annual Performance (%)

#### Year-on-year performance (%)

Index	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	18.28
FT Wilshire US Large Cap Growth	7.40	25.79	-1.45	34.72	39.12	27.71	-31.10	46.06	35.47	21.59
FT Wilshire US Large Cap Value	17.44	18.04	-7.45	28.41	4.27	27.40	-5.99	11.06	15.21	15.04

### Key data

#### Objective

Measure the performance of Value and Growth characteristics of the Large Capitalization segment of the US 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 US Large Cap	19.00	12.16	15.27	15.30	N/A	N/A	N/A	N/A
FT Wilshire US Large Cap Growth	24.85	15.85	19.18	17.55	7.34	6.70	7.04	5.58
FT Wilshire US Large Cap Value	15.41	11.65	14.13	14.96	7.61	6.86	7.09	5.66

## Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire US Large Cap	0.96	1.94	0.93	0.98	-19.12	-19.12	-25.22	-33.81
FT Wilshire US Large Cap Growth	0.87	2.15	0.84	1.03	-23.92	-23.92	-34.35	-34.35
FT Wilshire US Large Cap Value	0.98	1.18	0.85	0.78	-14.26	-14.93	-18.34	-37.00

## Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large Cap Growth	-0.52	0.34	0.17	-0.56	-0.58
FT Wilshire US Large Cap Value	0.52	-0.35	-0.18	0.57	0.59

## Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire US Large Cap	27.73	23.60	5.37	1.11	3.41	20.86
FT Wilshire US Large Cap Growth	40.10	33.86	11.98	0.39	8.64	29.70
FT Wilshire US Large Cap Value	21.11	18.04	3.44	1.84	2.11	16.01

## Sector breakdown -Weights %

Sector	FT Wilshire US Large Cap	FT Wilshire US Large Cap Growth	FT Wilshire US Large Cap Value
Agriculture, Food and Beverage	1.98	0	4
Consumer Goods and Services	10.41	10.37	10.45
Digital Information and Services	22.46	36.85	7.82
Energy	4.95	0	9.98
Financials	14.53	3.82	25.43
Health Care	8.77	6.97	10.61
Industrials	6.45	1.76	11.22
Real Estate	1.61	1.55	1.67
Resources and Materials	2.24	0.09	4.42
Technology	23.15	34.88	11.21
Transportation	3.45	3.7	3.2

## Sector breakdown -Number of constituents

Sector	FT Wilshire US Large Cap	FT Wilshire US Large Cap Growth	FT Wilshire US Large Cap Value
Agriculture, Food and Beverage	13	0	13
Consumer Goods and Services	46	11	37
Digital Information and Services	58	34	27
Energy	44	0	44
Financials	76	12	65
Health Care	41	11	33
Industrials	47	11	37
Real Estate	20	7	17
Resources and Materials	27	2	26
Technology	37	11	28
Transportation	15	1	14

## Index characteristics - Weight (%)

Index	Number of constituents	Weights %				
		Largest	Average	Median	Smallest	Top 10
FT Wilshire US Large Cap	424	7.52	0.24	0.09	0	39.05
FT Wilshire US Large Cap Growth	100	14.91	1	0.2	0.01	73.23
FT Wilshire US Large Cap Value	341	3.07	0.29	0.16	0	19.45

## Index characteristics - Market Cap

Index	Total	Total Market Cap (USD Millions)			
		Largest	Weighted Average	Median	Smallest
FT Wilshire US Large Cap	60,864,930.3	4,531,950	1,302,076.91	51,412.81	2,987.26
FT Wilshire US Large Cap Growth	31,991,059.38	4,531,950	2,229,944.16	62,024.11	7,710.82
FT Wilshire US Large Cap Value	37,156,259.75	4,034,508.43	358,096.32	49,442.82	2,987.26

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

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