

# Wilshire

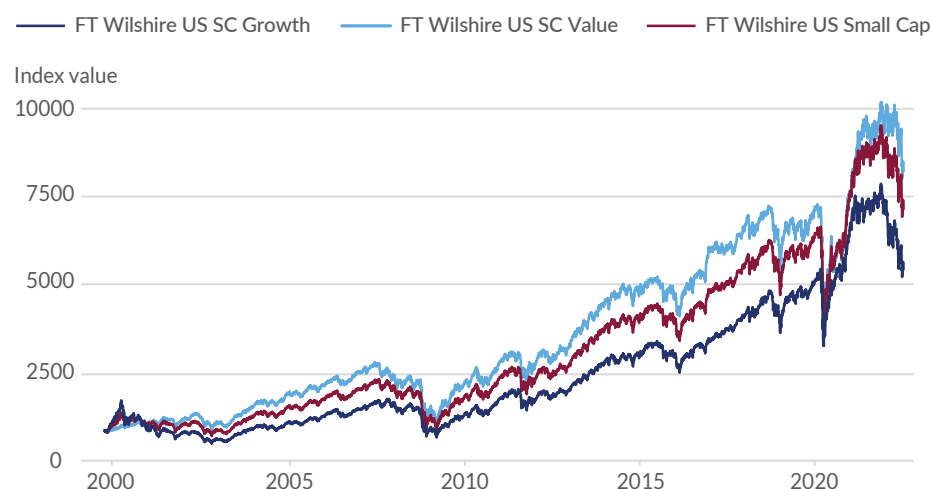
## FT Wilshire US Small Cap Style Index Series

June 30, 2022

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 (%)

Index	Performance (%)								
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y	Inception
FT Wilshire US Small Cap	-9.93	-16.88	-21.08	-21.08	-19.39	5.76	7.02	10.67	9.09
FT Wilshire US SC Value	-11.48	-15.59	-15.84	-15.84	-11.92	7.04	6.19	10.39	9.69
FT Wilshire US SC Growth	-8.24	-18.18	-26.50	-26.50	-26.84	3.89	7.45	10.70	7.86

### Annual performance (%)

Annual performance (%)				Year-on-year performance (%)							
Index	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FT Wilshire US Small Cap	-2.11	17.99	37.75	7.29	-3.71	19.29	16.67	-9.94	27.71	17.70	19.10
FT Wilshire US SC Value	-2.69	19.13	37.73	6.92	-4.79	25.80	11.92	-13.81	24.36	5.85	28.75
FT Wilshire US SC Growth	-1.62	16.85	37.74	7.66	-2.68	12.86	21.53	-5.93	31.03	30.00	9.81

### Key data

#### Objective

Measure the performance of Value and Growth characteristics of the Small Capitalization segment of the US market

#### Weighting

Market Capitalization – Float-adjusted

#### Number of Constituents

Variable

#### Inception date

September 20, 1999

#### Usage

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

### About Wilshire

**300+**  
employees

**500+**  
institutional investors,  
financial advisors and  
intermediaries clients globally

**\$1.3 trillion**  
assets under advisement  
(includes AUM)

**\$93 billion**  
assets under management

## Risk: Volatility and tracking error

Index	Volatility (%)					Tracking error (%)				
	1Y	3Y	5Y	10Y	Inception	1Y	3Y	5Y	10Y	Inception
FT Wilshire US Small Cap	23.19	23.15	20.97	17.10	19.36					
FT Wilshire US SC Value	22.53	25.26	22.50	18.13	18.78	5.62	5.8	4.74	3.71	5.29
FT Wilshire US SC Growth	25.43	22.48	20.53	16.89	21.31	6.08	5.8	4.75	3.72	5.36

## Return/Risk ratio and drawdown

Index	Return/Risk ratio					Drawdown (%)				
	1Y	3Y	5Y	10Y	Inception	1Y	3Y	5Y	10Y	Inception
FT Wilshire US Small Cap	-0.84	0.25	0.33	0.62	0.47	-26.91	-42.28	-42.28	-42.28	-59.06
FT Wilshire US SC Value	-0.53	0.28	0.28	0.57	0.52	-19.75	-46.26	-46.26	-46.26	-61.81
FT Wilshire US SC Growth	-1.06	0.17	0.36	0.63	0.37	-34.03	-39.19	-39.19	-39.19	-66.41

## Factors: Active exposures

Index	Low beta	Momentum	Quality	Size	Value
FT Wilshire US SC Value	-0.11	0.09	0.15	-0.05	0.52
FT Wilshire US SC Growth	0.12	-0.10	-0.15	0.05	-0.54

## Sector breakdown: Weights (%)

	FT Wilshire US Small Cap	FT Wilshire US SC Value	FT Wilshire US SC Growth
Agriculture, Food and Beverage	2.35	1.49	3.23
Consumer Goods and Services	11.17	12.54	9.67
Digital Information and Services	11.60	6.82	16.52
Energy	9.30	13.11	5.25
Financials	16.48	24.77	7.71
Health Care	10.23	5.29	15.32
Industrials	9.91	8.60	11.22
Real Estate	9.40	8.31	10.48
Resources and Materials	10.35	9.74	10.91
Technology	4.81	3.43	6.21
Transportation	4.41	5.58	3.16

## Sector breakdown: Number of constituents

	FT Wilshire US Small Cap	FT Wilshire US SC Value	FT Wilshire US SC Growth
Agriculture, Food and Beverage	29	13	29
Consumer Goods and Services	165	114	124
Digital Information and Services	213	70	193
Energy	83	64	54
Financials	204	163	97
Health Care	159	50	152
Industrials	109	66	101
Real Estate	91	63	70
Resources and Materials	112	67	95
Technology	62	28	56
Transportation	54	40	32

## Index characteristics

Index	Number of stocks	Largest weight (%)	Average weight (%)	Median weight (%)	Smallest weight (%)	Top 10 weight (%)
FT Wilshire US Small Cap	1275	0.80	0.08	0.06	0	4.20
FT Wilshire US SC Value	746	1.56	0.13	0.10	0	6.86
FT Wilshire US SC Growth	1011	0.71	0.10	0.06	0	5.97

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