

Wilshire Indexes

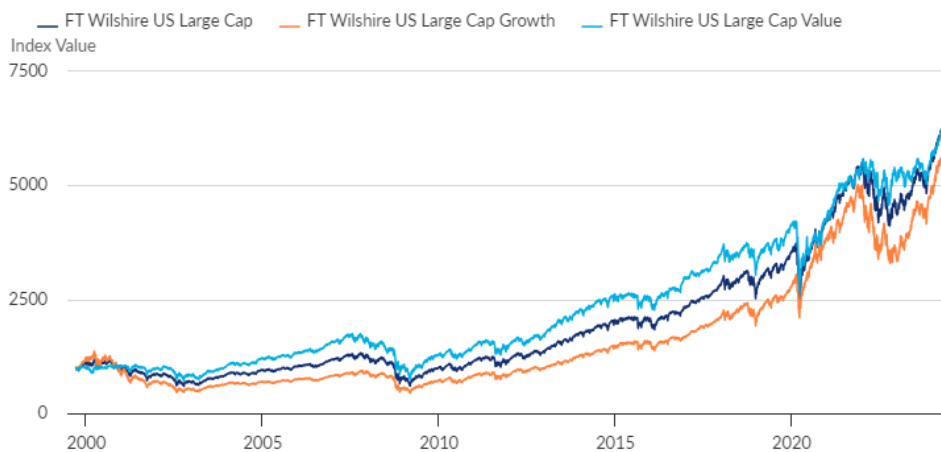
FT Wilshire US Large Cap Style Index Series

March 31, 2024

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	Base Date
FT Wilshire US Large Cap	3.06	10.29	23.40	10.29	30.19	11.17	15.21	13.07	7.74
FT Wilshire US Large Cap Growth	1.63	11.86	28.29	11.86	41.06	12.23	18.37	15.64	7.25
FT Wilshire US Large Cap Value	4.60	8.59	18.48	8.59	19.66	9.68	11.61	10.27	7.76

Annual Performance (%)

Index	Year-on-year performance (%)									
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FT Wilshire US Large Cap	13.67	1.42	12.40	21.85	-4.48	31.54	21.07	27.77	-19.20	27.34
FT Wilshire US Large Cap Growth	14.59	5.51	7.40	25.79	-1.45	34.72	39.12	27.71	-31.10	46.06
FT Wilshire US Large Cap Value	12.75	-2.66	17.44	18.04	-7.45	28.41	4.27	27.40	-5.99	11.06

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

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

Risk - Volatility and Tracking Error

Index	Risk - Volatility					Tracking Error				
	1Y	3Y	5Y	10Y	Base Date	1Y	3Y	5Y	10Y	Base Date
FT Wilshire US Large Cap	11.61	17.52	18.42	15.23	19.61	N/A	N/A	N/A	N/A	N/A
FT Wilshire US Large Cap Growth	15.44	21.60	20.82	16.96	21.51	5.98	7.01	6.16	4.80	5.24
FT Wilshire US Large Cap Value	10.13	15.73	17.97	14.94	19.10	6.34	6.92	6.20	4.83	5.09

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio					Drawdown (%)				
	1Y	3Y	5Y	10Y	Base Date	1Y	3Y	5Y	10Y	Base Date
FT Wilshire US Large Cap	2.60	0.64	0.83	0.86	0.39	-10.05	-25.22	-33.81	-33.81	-54.79
FT Wilshire US Large Cap Growth	2.66	0.57	0.88	0.92	0.34	-10.73	-34.35	-34.35	-34.35	-67.38
FT Wilshire US Large Cap Value	1.94	0.62	0.65	0.69	0.41	-10.00	-18.34	-37.00	-37.00	-57.12

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large Cap Growth	-0.58	0.54	0.11	-0.43	-0.55
FT Wilshire US Large Cap Value	0.57	-0.53	-0.11	0.43	0.54

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire US Large Cap	24.14	49.75	4.39	1.32	2.69	14.80
FT Wilshire US Large Cap Growth	36.89	117.71	8.84	0.48	6.43	25.00
FT Wilshire US Large Cap Value	18.03	31.76	2.94	2.15	1.71	10.57

Sector breakdown -Weights %

Index	FT Wilshire US Large Cap	FT Wilshire US Large Cap Growth	FT Wilshire US Large Cap Value
Agriculture, Food and Beverage	2.67	0.17	5.15
Consumer Goods and Services	11.76	10.3	13.19
Digital Information and Services	21.13	34.9	7.58
Energy	5.84	0.37	11.23
Financials	15.01	7.27	22.64
Health Care	10.69	10.47	10.9
Industrials	6.86	3.52	10.15
Real Estate	2.1	2.07	2.14
Resources and Materials	2.96	1.53	4.36
Technology	17.71	26.21	9.34
Transportation	3.26	3.2	3.33

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	20	1	20
Consumer Goods and Services	50	10	43
Digital Information and Services	59	38	24
Energy	44	2	44
Financials	81	20	70
Health Care	56	29	38
Industrials	52	19	43
Real Estate	27	11	23
Resources and Materials	31	5	29
Technology	39	20	28
Transportation	18	4	16

Index characteristics - Weight (%)

Index	Number of stocks	Weights %				
		Largest	Average	Median	Smallest	Top 10
FT Wilshire US Large Cap	476	6.92	0.21	0.09	0	31.83
FT Wilshire US Large Cap Growth	159	13.94	0.63	0.17	0.03	59.61
FT Wilshire US Large Cap Value	378	2.95	0.26	0.14	0.01	19.86

Index characteristics - Market Cap

Index	Total Market Cap (USD Millions)				
	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire US Large Cap	46,697,129.3	3,131,408.64	756,330.1	40,811.76	2,141.06
FT Wilshire US Large Cap Growth	25,042,907.49	3,131,408.64	1,263,070.55	46,241.74	8,558.96
FT Wilshire US Large Cap Value	30,608,493.54	2,676,232.4	257,313.67	40,712.46	2,141.06

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

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