

# Wilshire Indexes

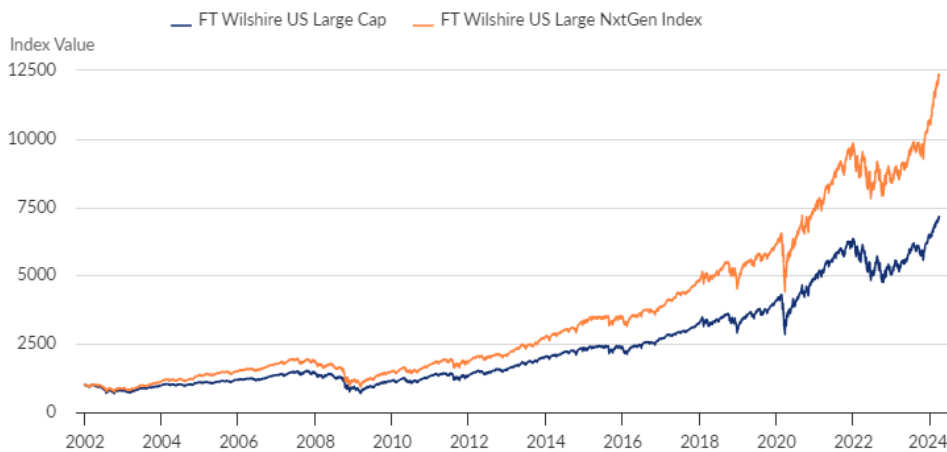
## FT Wilshire US Large NxtGen Index Series Index Series

March 31, 2024

The FT Wilshire US Large NxtGen Index uses more than 100 market and fundamental signals selected from well-established academic research

It applies robust machine learning models to mitigate overfitting and capture non-linearities. The index finds the active allocation that maximizes the risk adjusted excess return of the portfolio. Constraints are applied to limit the industry exposure and the exposure of a single stock relative to the benchmark, the FT Wilshire US Large Cap Index.

### Cumulative Index Performance - Total Return



### Index Performance - Total Return (%)

Index	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	9.26
FT Wilshire US Large NxtGen Index	3.75	15.64	29.85	15.64	36.61	16.32	17.58	15.66	11.97

### Annual Performance (%)

Index	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FT Wilshire US Large Cap	15.68	32.15	13.67	1.42	12.40	21.85	-4.48	31.54	21.07	27.77	-19.20	27.34
FT Wilshire US Large NxtGen Index	12.42	34.26	18.32	4.74	10.16	25.05	0.57	27.50	22.02	30.77	-13.29	25.57

### Risk - Volatility and Tracking Error

Index	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	19.28	N/A	N/A	N/A	N/A	N/A
FT Wilshire US Large NxtGen Index	11.58	16.13	16.60	13.92	18.06	3.72	3.62	3.85	3.62	3.46

### Key data

#### Objective

Utilizing robust machine learning models of expected return within a mean-tracking error framework. Input consists of over 100 fundamental signals from well-established academic research

#### Weighting

Optimized

#### Number of Constituents

Variable

#### Inception date

December 31, 2001

#### Usage

The index is designed for use in research and the creation of index tracking fund

## 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	0.48	-10.05	-25.22	-33.81	-33.81	-54.79
FT Wilshire US Large NxtGen Index	3.16	1.01	1.06	1.13	0.66	-6.29	-20.59	-32.63	-32.63	-52.37

## Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large NxtGen Index	0.12	0.29	0.20	0.07	-0.19

## 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 NxtGen Index	26.95	48.84	8.27	0.99	2.17	17.28

## Sector breakdown - Weights %

Index	FT Wilshire US Large Cap	FT Wilshire US Large NxtGen Index
Agriculture, Food and Beverage	2.67	0.9
Consumer Goods and Services	11.76	13.69
Digital Information and Services	21.13	22.65
Energy	5.84	4.59
Financials	15.01	12.57
Health Care	10.69	12.36
Industrials	6.86	7.75
Real Estate	2.1	0.28
Resources and Materials	2.96	3.2
Technology	17.71	19.62
Transportation	3.26	2.39

## Sector breakdown - Number of constituents

Sector	FT Wilshire US Large Cap	FT Wilshire US Large NxtGen Index
Agriculture, Food and Beverage	20	3
Consumer Goods and Services	50	13
Digital Information and Services	59	18
Energy	44	5
Financials	81	16
Health Care	56	11
Industrials	52	10
Real Estate	27	4
Resources and Materials	31	4
Technology	39	11
Transportation	18	4

## Index characteristics - Weight (%)

Index	Weights %					
	Number of stocks	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 NxtGen Index	99	5.88	1.01	0.58	0.05	37.61

## 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 NxtGen Index	23,735,406.96	3,131,408.64	694,775.7	68,607.01	11,997.05

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