

Wilshire Indexes

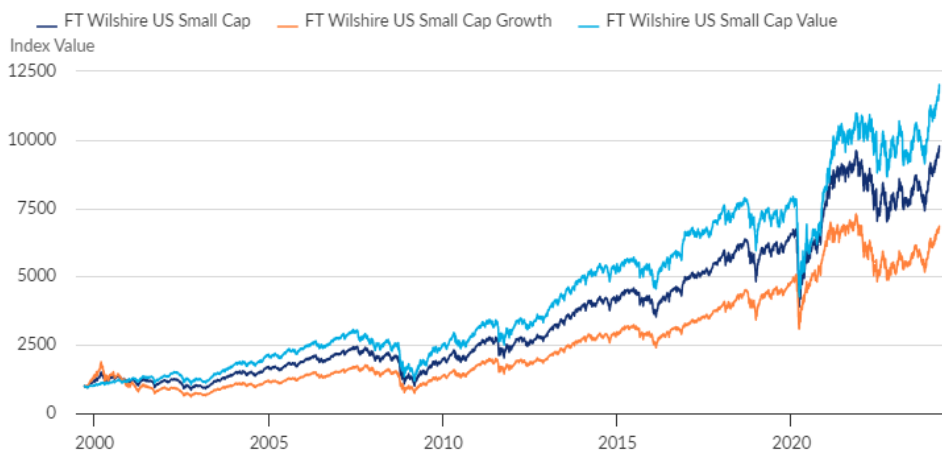
FT Wilshire US Small Cap Style Index Series

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(%)								Base Date
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y	
FT Wilshire US Small Cap	4.58	7.99	22.61	7.99	24.06	4.56	10.39	9.16	9.76
FT Wilshire US Small Cap Growth	3.56	8.17	22.13	8.17	23.01	1.79	9.61	9.33	8.17
FT Wilshire US Small Cap Value	5.61	7.84	23.1	7.84	25.13	7.13	10.82	8.76	10.68

Annual Performance (%)

Index	Year-on-year performance (%)									
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FT Wilshire US Small Cap	7.29	-3.71	19.29	16.67	-9.94	27.71	17.7	19.1	-17.5	19.5
FT Wilshire US Small Cap Growth	7.43	-3.22	12.58	21.34	-6.05	30.88	29.9	9.99	-24.09	21.8
FT Wilshire US Small Cap Value	7.15	-4.25	26.1	12.09	-13.7	24.51	5.94	28.54	-10.91	17.23

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 Small Cap	16.71	20.01	22.71	18.96	22.53	N/A	N/A	N/A	N/A	N/A
FT Wilshire US Small Cap Growth	16.87	20.61	22.11	18.71	23.68	3.05	4.14	4.85	3.82	5.5
FT Wilshire US Small Cap Value	17.11	20.24	24.33	19.98	22.36	3.05	3.98	4.84	3.81	5.5

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 Small Cap	1.44	0.23	0.46	0.48	0.43	-15.07	-27.05	-42.28	-42.28	-59.06
FT Wilshire US Small Cap Growth	1.36	0.09	0.43	0.5	0.34	-15.94	-33.9	-39.06	-39.06	-67.97
FT Wilshire US Small Cap Value	1.47	0.35	0.44	0.44	0.48	-14.2	-21.19	-46.3	-46.3	-61.17

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Small Cap Growth	-0.16	0.1	-0.04	-0.08	-0.5
FT Wilshire US Small Cap Value	0.16	-0.1	0.04	0.08	0.49

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire US Small Cap	30.57	27.35	2.31	1.44	1.3	10.73
FT Wilshire US Small Cap Growth	82.99	40.69	3.65	0.78	1.84	19.8
FT Wilshire US Small Cap Value	18.87	20.69	1.7	2.08	1.01	7.4

Sector breakdown -Weights %

Index	FT Wilshire US Small Cap	FT Wilshire US Small Cap Growth	FT Wilshire US Small Cap Value
Agriculture, Food and Beverage	2.05	2.21	1.9
Consumer Goods and Services	14.31	14.89	13.74
Digital Information and Services	11.86	17.85	5.96
Energy	8.46	4.19	12.66
Financials	14.41	7.62	21.09
Health Care	10.51	14.11	6.95
Industrials	12.55	14.69	10.45
Real Estate	6.4	5.57	7.22
Resources and Materials	9.33	8.65	9.99
Technology	5.58	7.12	4.07
Transportation	4.55	3.1	5.97

Sector breakdown - Number of constituents

Sector	FT Wilshire US Small Cap	FT Wilshire US Small Cap Growth	FT Wilshire US Small Cap Value
Agriculture, Food and Beverage	25	23	21
Consumer Goods and Services	166	131	138
Digital Information and Services	157	143	83
Energy	92	51	86
Financials	189	93	170
Health Care	146	130	90
Industrials	126	117	105
Real Estate	81	58	74
Resources and Materials	85	69	79
Technology	67	62	49
Transportation	52	37	47

Index characteristics - Weight (%)

Index	Number of stocks	Weights %				
		Largest	Average	Median	Smallest	Top 10
FT Wilshire US Small Cap	1,185	0.51	0.08	0.06	0	3.73
FT Wilshire US Small Cap Growth	914	0.7	0.11	0.07	0	5.6
FT Wilshire US Small Cap Value	942	0.56	0.11	0.08	0	4.89

Index characteristics - Market Cap

Index	Total Market Cap (USD Millions)				
	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire US Small Cap	6,280,724.52	28,795.27	8,270.65	3,943.53	195.21
FT Wilshire US Small Cap Growth	5,017,309.9	28,795.27	8,698.45	4,069.74	195.21
FT Wilshire US Small Cap Value	5,000,468.58	28,795.27	7,849.31	3,987.38	195.21

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

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