

For Immediate Release

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Wilshire Brings to Market Third Generation Factor Index Series

New index series features Pure Factor and Multi-Factor versions to offer investors precise control of factor exposures

Santa Monica, Calif., July 12, 2022 – Wilshire, a leading global financial services firm, today announced the launch of the FT Wilshire Pure Factor Index Series and the FT Wilshire Multi-Factor Index Series. Each new index launched over the past 12 months overcomes systematic issues that have been the result of legacy technology and index construction. With the new factor indexes, investors can now implement factor allocation decisions without unintended exposures.

Wilshire has undergone a complete modernization of the standard index business model to ensure that its products and licensing are completely investor-centric. The investment community will be better equipped to identify opportunities, assess risk and access markets as the markets continue to evolve:

- **June 2021 – Enhanced FT Wilshire 5000 Index Series.** Index methodology moved away from count-based breakpoints to market-capitalization breakpoints to better reflect the investment intent of accessing a defined size universe with no size drift.
- **September 2021 – FT Wilshire Digital Asset Index Series.** Indexes bring institutional grade rigor to pricing of individual digital assets as well as thematic digital asset baskets. The series helps investors understand the true opportunities of this nascent asset class.
- **December 2021 – Digital Asset Taxonomy System (DATS).** A standard transparent digital asset taxonomy system categorizing the top 1,000 digital asset technologies into three main supersectors and two themes. Again, this gives investors and their product providers access to research to understand different sectors of digital assets.
- **May 2022 – Collaboration with Nikkei and Hang Seng Indexes Company to launch the Climate Change 1.5°C Target Index Series.** The new index series meets the EU Paris Aligned Benchmark requirements to help investors benchmark their investment portfolio's carbon reduction requirements.

Mark Makepeace, Wilshire's Chief Executive, commented, "The market has evolved considerably over the last few decades and many index designs that were formulated during that time are not appropriate for today's market." He continued, "We've built a modern index platform that has given us the agility to test ideas and construct better indexes to overcome the persistent challenges of current incumbent benchmarks. The new third generation factor index series provides more precision in targeting specific factor and multi factor exposures and provides an innovative approach to automating the selection of a diversified set of factors."

About Wilshire

Wilshire is a global provider of market-leading indexes, advanced analytics, and multi-asset investment solutions. A trusted partner to a diverse range of more than 500 leading institutional investors and financial intermediaries, our clients rely on us to improve investment outcomes for a better future. Wilshire advises on over \$1.3 trillion in assets and manages \$93 billion in assets and is headquartered in the United States with offices worldwide.

More information on Wilshire can be found at www.wilshire.com