

# Wilshire Indexes

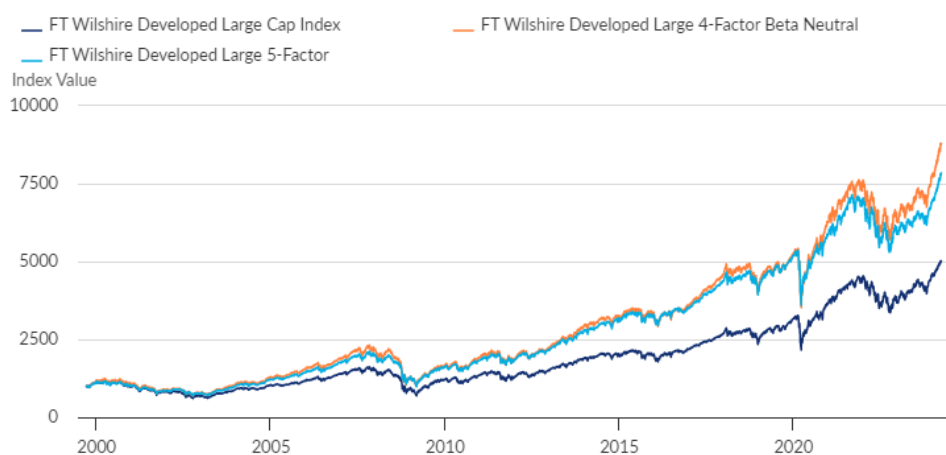
## FT Wilshire Global Developed Large Multi Factor Index Series

March 31, 2024

The FT Wilshire Global Developed Multi Factor Indexes target specific on-target active factor exposure against the FT Wilshire Global Large Cap Index at review date

Factors targeted include Low Beta, Momentum, Quality, Size and Value. The FT Wilshire Global Developed Momentum, Quality, Size and Value Factor Index targets equal active exposure of 0.5 and zero exposure to Low Beta. The FT Wilshire Global Developed Multi-Factor Index targets equal active exposure of 0.4 to all the five factors. The multi factor indexes maintain sector neutrality. The inception date of the indexes is September 20, 1999

### Cumulative Index Performance - Total Return



### Index Performance - Total Return (%)

Index	Performance(%)								Base Date
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y	
FT Wilshire Developed Large Cap Index	3.21	9.01	21.46	9.01	25.78	9.06	12.65	9.99	6.58
FT Wilshire Developed Large 4-Factor Beta Neutral	4.40	12.55	25.38	12.55	29.86	10.13	13.22	11.25	8.96
FT Wilshire Developed Large 5-Factor	4.69	12.38	23.94	12.38	25.54	8.80	11.20	10.60	8.47

### Annual Performance (%)

Index	Year-on-year performance (%)									
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FT Wilshire Developed Large Cap Index	5.40	-0.27	8.22	23.23	-8.35	28.57	16.57	22.55	-17.94	24.40
FT Wilshire Developed Large 4-Factor Beta Neutral	8.87	3.26	7.17	27.91	-9.10	25.88	19.97	20.85	-16.89	23.76
FT Wilshire Developed Large 5-Factor	12.35	3.54	7.15	25.22	-5.91	25.98	13.36	19.56	-15.84	17.99

### Key data

#### Objective

Target specific multiple active factor exposures relative to the headline index

#### Weighting

Tilted from Float-Adjusted Market Capitalization Weights

#### 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 Developed Large Cap Index	9.94	16.73	17.86	14.81	16.06	N/A	N/A	N/A	N/A	N/A
FT Wilshire Developed Large 4-Factor Beta Neutral	10.23	17.22	18.22	15.14	16.44	2.79	2.98	2.75	2.49	2.84
FT Wilshire Developed Large 5-Factor	8.58	15.72	16.23	13.35	14.26	3.47	3.97	3.97	3.39	3.25

## Return/Risk Ratio and Drawdown

Index	Return/Risk ratio					Drawdown (%)				
	1Y	3Y	5Y	10Y	Base Date	1Y	3Y	5Y	10Y	Base Date
FT Wilshire Developed Large Cap Index	2.59	0.54	0.71	0.68	0.41	-10.27	-25.94	-34.01	-34.01	-57.37
FT Wilshire Developed Large 4-Factor Beta Neutral	2.92	0.59	0.73	0.74	0.55	-8.36	-25.54	-35.17	-35.17	-57.14
FT Wilshire Developed Large 5-Factor	2.98	0.56	0.69	0.79	0.59	-6.77	-25.82	-32.85	-32.85	-53.50

## Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Developed Large 4-Factor Beta Neutral	0.01	0.52	0.51	0.48	0.43
FT Wilshire Developed Large 5-Factor	0.39	0.39	0.40	0.39	0.34

## Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire Developed Large Cap Index	20.76	45.00	3.06	1.80	2.06	13.21
FT Wilshire Developed Large 4-Factor Beta Neutral	14.55	31.69	2.65	1.61	1.17	10.39
FT Wilshire Developed Large 5-Factor	15.65	32.01	2.88	1.78	1.24	11.11

## Sector breakdown -Weights %

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large 4-Factor Beta Neutral	FT Wilshire Developed Large 5-Factor
Agriculture, Food and Beverage	3.29	3.23	3.27
Consumer Goods and Services	11.61	11.8	11.86
Digital Information and Services	17.01	16.46	16.58
Energy	6.86	7.12	7.04
Financials	17.03	17.21	16.95
Health Care	10.68	10.44	10.6
Industrials	8.3	8.65	8.54
Real Estate	2.17	2.02	2.07
Resources and Materials	4.51	4.42	4.47
Technology	14.35	14.29	14.34
Transportation	4.19	4.36	4.27

## Sector breakdown - Number of constituents

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large 4-Factor Beta Neutral	FT Wilshire Developed Large 5-Factor
Agriculture, Food and Beverage	68	31	26
Consumer Goods and Services	193	72	64
Digital Information and Services	174	67	72
Energy	153	47	49
Financials	267	119	107
Health Care	134	48	33
Industrials	200	65	51
Real Estate	106	25	25
Resources and Materials	151	34	37
Technology	93	33	39
Transportation	114	38	34

## Index characteristics - Weight (%)

Index	Weights %					
	Number of stocks	Largest	Average	Median	Smallest	Top 10
FT Wilshire Developed Large Cap Index	1,653	4.83	0.06	0.02	0	22.22
FT Wilshire Developed Large 4-Factor Beta Neutral	579	3.71	0.17	0.07	0.02	23.03
FT Wilshire Developed Large 5-Factor	537	4.87	0.19	0.08	0.02	23.58

## Index characteristics - Market Cap

Index	Total Market Cap (USD Millions)				
	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire Developed Large Cap Index	72,442,197.96	3,126,133.03	553,265.05	15,996.92	1,119.34
FT Wilshire Developed Large 4-Factor Beta Neutral	47,297,873.33	3,126,133.03	276,158.49	29,009.65	2,559.35
FT Wilshire Developed Large 5-Factor	46,663,888.27	3,126,133.03	263,264.84	33,650.72	2,559.35

Please visit [wilshireindexes.com](https://wilshireindexes.com) or email [wilshire.indexes@wilshire.com](mailto:wilshire.indexes@wilshire.com).

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