

# Wilshire Indexes

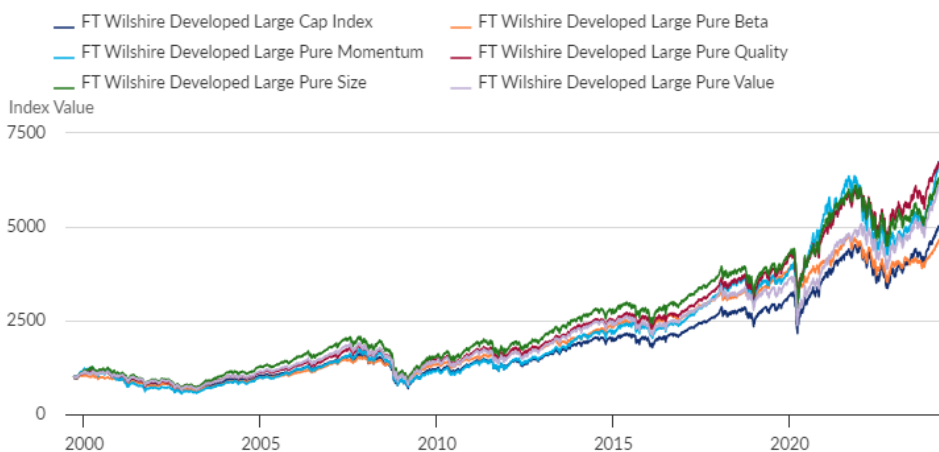
## FT Wilshire Global Developed Large Pure Single Factor Index Series

March 31, 2024

The FT Wilshire Global Developed Large Pure Single Factor Indexes target large on-target active factor exposure against the FT Wilshire Global Large Cap Index at review date, whilst simultaneously neutralizing any off-target exposure

Factors targeted include Low Beta, Momentum, Quality, Size and Value. All the pure 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	9.00	21.46	9.00	25.78	9.06	12.65	9.99	6.58
FT Wilshire Developed Large Pure Beta	4.13	9.31	17.92	9.31	14.08	3.96	6.68	8.19	6.27
FT Wilshire Developed Large Pure Momentum	5.41	18.92	31.28	18.92	37.43	7.95	13.86	12.45	7.82
FT Wilshire Developed Large Pure Quality	2.27	6.43	17.27	6.43	20.18	9.19	12.71	10.77	7.80
FT Wilshire Developed Large Pure Size	3.51	7.81	20.71	7.81	20.16	5.78	10.73	9.01	7.54
FT Wilshire Developed Large Pure Value	4.87	11.23	23.99	11.23	30.52	12.23	13.65	10.08	7.42

### Key data

#### Objective

Target high single factor active exposure relative to the headline index while neutralizing other factor exposures

#### 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

## 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 Pure Beta	14.28	1.33	8.66	21.63	-2.92	27.25	4.30	13.40	-14.26	7.66
FT Wilshire Developed Large Pure Momentum	6.84	4.91	5.84	30.62	-3.64	23.98	39.03	13.53	-24.87	24.09
FT Wilshire Developed Large Pure Quality	4.98	2.12	6.76	25.18	-6.04	31.31	16.40	22.85	-13.11	20.34
FT Wilshire Developed Large Pure Size	7.26	-0.72	9.24	23.38	-10.40	29.22	17.58	19.66	-17.50	17.37
FT Wilshire Developed Large Pure Value	6.75	-2.59	8.88	22.97	-8.99	23.87	10.07	25.56	-12.49	26.23

## 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 Pure Beta	7.21	13.62	14.24	11.66	12.07	6.69	6.38	6.91	6.15	6.41
FT Wilshire Developed Large Pure Momentum	10.82	19.03	19.42	16.04	17.16	3.53	6.61	6.46	5.22	5.01
FT Wilshire Developed Large Pure Quality	10.00	16.69	17.62	14.66	16.11	2.46	3.04	2.82	2.26	2.37
FT Wilshire Developed Large Pure Size	10.49	17.15	18.83	15.59	16.34	3.17	2.59	3.00	2.53	2.90
FT Wilshire Developed Large Pure Value	10.29	16.46	18.21	15.10	16.33	2.31	3.82	3.53	2.75	2.35

## 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 Pure Beta	1.95	0.29	0.47	0.70	0.52	-7.19	-26.69	-29.26	-29.26	-46.35
FT Wilshire Developed Large Pure Momentum	3.46	0.42	0.71	0.78	0.46	-7.73	-33.11	-33.11	-33.11	-58.75
FT Wilshire Developed Large Pure Quality	2.02	0.55	0.72	0.73	0.48	-10.14	-23.81	-33.97	-33.97	-54.83
FT Wilshire Developed Large Pure Size	1.92	0.34	0.57	0.58	0.46	-12.03	-26.66	-37.07	-37.07	-58.30
FT Wilshire Developed Large Pure Value	2.96	0.74	0.75	0.67	0.45	-9.59	-23.83	-35.32	-35.32	-58.47

## Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Developed Large Pure Beta	0.94	-0.02	-0.05	0.00	-0.02
FT Wilshire Developed Large Pure Momentum	0.00	0.89	0.08	0.00	-0.02
FT Wilshire Developed Large Pure Quality	0.00	0.00	1.01	0.01	-0.01
FT Wilshire Developed Large Pure Size	0.00	0.04	0.03	1.00	-0.04
FT Wilshire Developed Large Pure Value	0.00	0.02	-0.02	0.00	0.97

## 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 Pure Beta	21.61	32.88	3.60	2.35	2.04	13.05
FT Wilshire Developed Large Pure Momentum	18.33	44.84	3.70	1.19	1.81	16.83
FT Wilshire Developed Large Pure Quality	16.67	39.02	4.08	1.92	2.25	12.37
FT Wilshire Developed Large Pure Size	24.34	33.51	3.17	1.63	1.83	13.73
FT Wilshire Developed Large Pure Value	11.75	31.62	1.67	2.35	0.85	6.14

## Sector breakdown - Weights %

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large Pure Beta	FT Wilshire Developed Large Pure Momentum	FT Wilshire Developed Large Pure Quality	FT Wilshire Developed Large Pure Size	FT Wilshire Developed Large Pure Value
Agriculture, Food and Beverage	3.29	3.11	2.72	3.36	3.33	3.35
Consumer Goods and Services	11.61	11.72	11.35	11.92	11.77	11.59
Digital Information and Services	17.01	17.17	16.91	16.79	16.27	16.91
Energy	6.86	6.53	7.44	7.25	6.82	6.91
Financials	17.03	16.83	16.79	16.71	17.01	17.27
Health Care	10.68	10.71	10.25	10.67	10.63	10.57
Industrials	8.3	8.35	9.26	8.39	8.38	8.2
Real Estate	2.17	2.03	1.57	2.1	2.17	2.11
Resources and Materials	4.51	4.61	3.89	4.42	4.57	4.34
Technology	14.35	14.51	15.1	14.2	14.78	14.34
Transportation	4.19	4.44	4.72	4.18	4.26	4.41

## Sector breakdown - Number of constituents

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large Pure Beta	FT Wilshire Developed Large Pure Momentum	FT Wilshire Developed Large Pure Quality	FT Wilshire Developed Large Pure Size	FT Wilshire Developed Large Pure Value
Agriculture, Food and Beverage	68	15	27	15	49	24
Consumer Goods and Services	193	20	55	36	133	62
Digital Information and Services	174	34	37	44	131	37
Energy	153	44	46	30	89	39
Financials	267	56	95	65	174	98
Health Care	134	14	20	35	106	51
Industrials	200	20	55	30	103	69
Real Estate	106	16	14	11	34	23
Resources and Materials	151	16	35	29	63	33
Technology	93	28	27	16	86	29
Transportation	114	25	24	32	53	21

## 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 Pure Beta	288	5	0.35	0.09	0.02	38.66
FT Wilshire Developed Large Pure Momentum	435	4.66	0.23	0.08	0.02	31.62
FT Wilshire Developed Large Pure Quality	343	4.57	0.29	0.08	0.02	29.89
FT Wilshire Developed Large Pure Size	1,021	0.96	0.1	0.07	0.02	6.19
FT Wilshire Developed Large Pure Value	486	4.29	0.21	0.08	0.02	26.35

## 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 Pure Beta	30,023,088.88	3,126,133.03	233,305.21	42,071.85	2,871.89
FT Wilshire Developed Large Pure Momentum	47,685,923.22	3,126,133.03	477,301.26	50,132.34	3,136.78
FT Wilshire Developed Large Pure Quality	43,058,305.67	3,126,133.03	370,540.24	52,505.07	2,247.39
FT Wilshire Developed Large Pure Size	60,144,294.81	3,126,133.03	135,330.42	21,779.27	1,119.34
FT Wilshire Developed Large Pure Value	53,036,377.38	3,126,133.03	542,997.71	51,358.75	2,339.43

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