

Wilshire Indexes

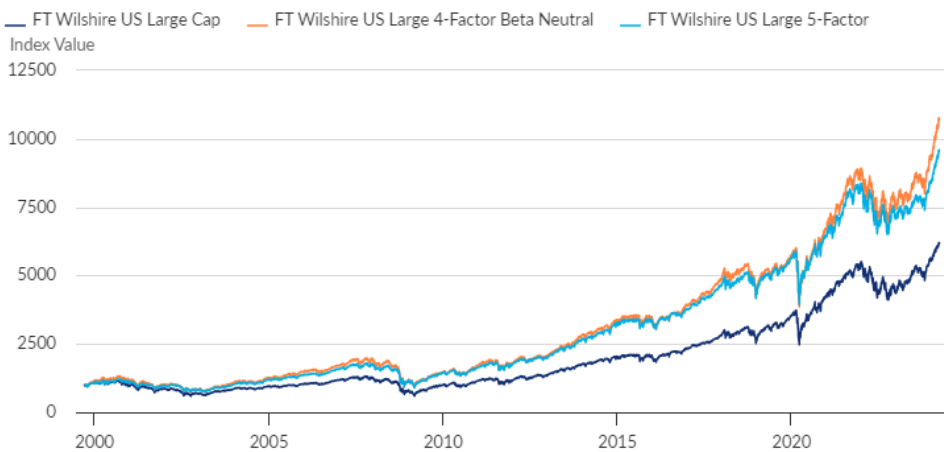
FT Wilshire US Large Multi Factor Index Series

March 31, 2024

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

Factors targeted include Low Beta, Momentum, Quality, Size and Value. The FT Wilshire US Momentum, Quality, Size and Value Factor Index targets equal active exposure of 0.5 and zero exposure to Low Beta. The FT Wilshire US 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(%)								
	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	7.74
FT Wilshire US Large 4-Factor Beta Neutral	4.69	14.83	28.68	14.83	34.53	14.76	16.01	13.94	10.19
FT Wilshire US Large 5-Factor	4.51	13.60	25.85	13.60	28.39	12.55	14.08	13.25	9.67

Annual Performance (%)

Index	Year-on-year performance (%)									
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FT Wilshire US Large Cap	13.67	1.42	12.40	21.85	-4.48	31.54	21.07	27.77	-19.20	27.34
FT Wilshire US Large 4-Factor Beta Neutral	17.42	2.80	12.79	25.19	-7.62	27.46	17.64	32.08	-15.52	24.66
FT Wilshire US Large 5-Factor	20.29	3.23	11.74	23.83	-4.19	27.20	14.75	28.94	-14.52	18.43

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 US Large Cap	11.61	17.52	18.42	15.23	19.61	N/A	N/A	N/A	N/A	N/A
FT Wilshire US Large 4-Factor Beta Neutral	12.18	17.57	18.50	15.50	20.39	3.36	3.68	3.54	3.28	3.75
FT Wilshire US Large 5-Factor	10.41	16.07	16.66	13.83	18.09	3.91	4.67	4.58	3.95	4.02

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	0.39	-10.05	-25.22	-33.81	-33.81	-54.79
FT Wilshire US Large 4-Factor Beta Neutral	2.83	0.84	0.87	0.90	0.50	-8.88	-23.10	-35.91	-35.91	-53.82
FT Wilshire US Large 5-Factor	2.73	0.78	0.84	0.96	0.53	-6.97	-22.38	-33.16	-33.16	-50.04

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large 4-Factor Beta Neutral	0.01	0.52	0.43	0.46	0.38
FT Wilshire US Large 5-Factor	0.37	0.35	0.32	0.36	0.31

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 4-Factor Beta Neutral	19.28	38.32	4.08	1.13	1.45	11.21
FT Wilshire US Large 5-Factor	19.89	37.38	4.44	1.33	1.48	12.63

Sector breakdown -Weights %

Index	FT Wilshire US Large Cap	FT Wilshire US Large 4-Factor Beta Neutral	FT Wilshire US Large 5-Factor
Agriculture, Food and Beverage	2.67	2.43	2.43
Consumer Goods and Services	11.76	12.06	12.39
Digital Information and Services	21.13	20.38	20.71
Energy	5.84	5.94	6.11
Financials	15.01	15.28	14.94
Health Care	10.69	10.37	10.29
Industrials	6.86	7.3	7.23
Real Estate	2.1	1.95	1.82
Resources and Materials	2.96	2.81	3.03
Technology	17.71	18.07	17.32
Transportation	3.26	3.41	3.73

Sector breakdown - Number of constituents

Sector	FT Wilshire US Large Cap	FT Wilshire US Large 4-Factor Beta Neutral	FT Wilshire US Large 5-Factor
Agriculture, Food and Beverage	20	10	11
Consumer Goods and Services	50	25	24
Digital Information and Services	59	28	27
Energy	44	8	16
Financials	81	45	42
Health Care	56	14	15
Industrials	52	13	15
Real Estate	27	11	12
Resources and Materials	31	14	13
Technology	39	16	19
Transportation	18	11	10

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 4-Factor Beta Neutral	195	4.91	0.51	0.25	0.06	33.75
FT Wilshire US Large 5-Factor	204	4.72	0.49	0.21	0.06	31.52

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 4-Factor Beta Neutral	31,620,112.55	3,131,408.64	371,064.83	51,817.64	11,929.95
FT Wilshire US Large 5-Factor	33,487,537.19	3,131,408.64	371,545.29	59,848.35	11,929.95

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

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