

Wilshire Indexes

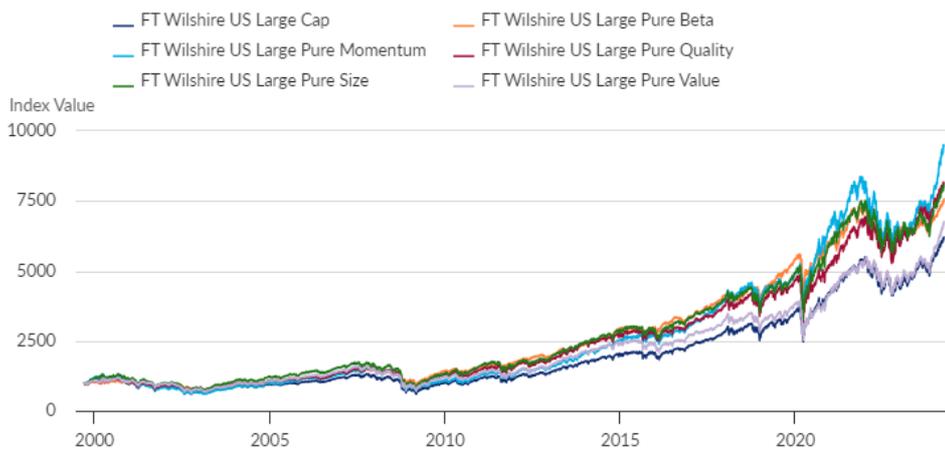
FT Wilshire US Pure Single Factor Index Series

March 31, 2024

The FT Wilshire US Pure Single Factor Indexes target large on-target active factor exposure against the FT Wilshire US 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 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 Pure Beta	3.60	8.98	17.39	8.98	16.38	7.74	10.98	11.80	8.62
FT Wilshire US Large Pure Momentum	4.20	17.94	31.66	17.94	42.51	12.75	16.54	16.13	9.62
FT Wilshire US Large Pure Quality	2.53	7.82	16.91	7.82	25.67	13.59	14.55	12.68	8.95
FT Wilshire US Large Pure Size	3.14	8.98	22.82	8.98	23.88	8.26	13.32	12.17	8.91
FT Wilshire US Large Pure Value	5.54	15.28	30.08	15.28	38.07	13.71	15.21	11.92	8.12

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 (%)

Year-on-year performance (%)

Index	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 Pure Beta	20.96	1.92	13.32	22.17	-0.74	33.58	10.60	22.31	-12.61	8.19
FT Wilshire US Large Pure Momentum	19.59	7.78	12.15	29.46	-0.94	26.20	34.17	23.33	-23.52	29.56
FT Wilshire US Large Pure Quality	10.54	1.86	11.48	20.83	-3.60	29.27	12.70	31.53	-13.72	26.75
FT Wilshire US Large Pure Size	15.75	0.31	14.04	21.36	-6.48	32.00	22.02	24.51	-17.50	20.06
FT Wilshire US Large Pure Value	13.53	-2.55	12.90	20.27	-7.32	27.46	9.90	28.78	-16.16	29.38

Risk - Volatility and Tracking Error

Risk - Volatility

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 Pure Beta	8.60	14.60	15.07	12.43	15.36	7.28	7.14	7.36	6.40	6.94
FT Wilshire US Large Pure Momentum	12.80	19.05	19.32	15.95	20.89	4.03	5.84	5.82	4.97	5.02
FT Wilshire US Large Pure Quality	12.10	17.33	18.39	15.25	19.81	3.57	4.17	3.81	2.97	3.00
FT Wilshire US Large Pure Size	12.23	17.66	19.10	15.82	20.15	3.76	3.03	3.36	2.85	3.61
FT Wilshire US Large Pure Value	12.37	17.70	19.14	15.83	19.92	3.38	4.35	4.40	3.49	3.03

Return/Risk Ratio and Drawdown

Return/Risk ratio

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 Pure Beta	1.90	0.53	0.73	0.95	0.56	-6.26	-22.56	-29.70	-29.70	-42.54
FT Wilshire US Large Pure Momentum	3.32	0.67	0.86	1.01	0.46	-6.97	-29.03	-32.74	-32.74	-54.56
FT Wilshire US Large Pure Quality	2.12	0.78	0.79	0.83	0.45	-9.84	-24.09	-34.86	-34.86	-51.46
FT Wilshire US Large Pure Size	1.95	0.47	0.70	0.77	0.44	-12.17	-24.90	-36.44	-36.44	-55.43
FT Wilshire US Large Pure Value	3.08	0.77	0.79	0.75	0.41	-10.30	-24.55	-35.82	-35.82	-56.32

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large Pure Beta	0.85	-0.10	-0.13	0.00	-0.02
FT Wilshire US Large Pure Momentum	-0.01	0.76	0.08	0.00	0.02
FT Wilshire US Large Pure Quality	0.01	0.02	0.90	0.01	0.02
FT Wilshire US Large Pure Size	0.01	0.06	0.00	1.00	-0.06
FT Wilshire US Large Pure Value	0.00	0.05	-0.06	0.00	0.94

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 Pure Beta	24.47	39.79	5.00	1.83	2.67	15.65
FT Wilshire US Large Pure Momentum	22.00	52.44	4.87	0.80	1.91	16.63
FT Wilshire US Large Pure Quality	20.82	36.76	6.03	1.31	2.49	14.03
FT Wilshire US Large Pure Size	30.29	37.38	4.45	1.22	2.32	15.54
FT Wilshire US Large Pure Value	15.18	35.91	2.43	1.77	1.14	7.75

Sector breakdown -Weights %

Index	FT Wilshire US Large Cap	FT Wilshire US Large Pure Beta	FT Wilshire US Large Pure Momentum	FT Wilshire US Large Pure Quality	FT Wilshire US Large Pure Size	FT Wilshire US Large Pure Value
Agriculture, Food and Beverage	2.67	2.33	1.72	3.18	2.71	2.78
Consumer Goods and Services	11.76	12.29	11.1	12.46	11.95	11.78
Digital Information and Services	21.13	21.81	21.44	20.82	19.91	20.97
Energy	5.84	5.26	6.95	6.74	5.8	6.01
Financials	15.01	15.31	13.96	14.25	15.02	15
Health Care	10.69	11.06	9.85	10.31	10.72	10.55
Industrials	6.86	6.61	7.31	7.25	6.93	6.81
Real Estate	2.1	1.55	1.2	1.7	2.13	2.04
Resources and Materials	2.96	3.51	3.44	2.47	2.95	2.9
Technology	17.71	17.27	18.8	17.83	18.46	17.62
Transportation	3.26	2.99	4.24	3.01	3.43	3.53

Sector breakdown -Number of constituents

Sector	FT Wilshire US Large Cap	FT Wilshire US Large Pure Beta	FT Wilshire US Large Pure Momentum	FT Wilshire US Large Pure Quality	FT Wilshire US Large Pure Size	FT Wilshire US Large Pure Value
Agriculture, Food and Beverage	20	6	7	2	20	8
Consumer Goods and Services	50	9	21	13	50	21
Digital Information and Services	59	17	19	17	58	18
Energy	44	10	13	6	44	10
Financials	81	19	33	12	80	26
Health Care	56	7	12	11	56	23
Industrials	52	14	18	5	49	21
Real Estate	27	6	7	7	24	13
Resources and Materials	31	3	8	5	26	12
Technology	39	10	11	10	38	17
Transportation	18	4	3	7	15	6

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 Pure Beta	105	4.99	0.95	0.29	0.06	45.17
FT Wilshire US Large Pure Momentum	152	5.55	0.66	0.22	0.05	40.03
FT Wilshire US Large Pure Quality	95	5.14	1.05	0.44	0.06	44.97
FT Wilshire US Large Pure Size	460	1.62	0.22	0.16	0.05	10.83
FT Wilshire US Large Pure Value	175	5.22	0.57	0.21	0.06	38.02

Index characteristics - Market Cap

Total Market Cap (USD Millions)

Index	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 Pure Beta	23,742,426.69	3,131,408.64	495,577.51	91,198.21	16,612.27
FT Wilshire US Large Pure Momentum	31,761,410.91	3,131,408.64	573,678.85	77,565.43	12,083.15
FT Wilshire US Large Pure Quality	26,123,427.94	3,131,408.64	450,238.21	107,681.8	12,239.1
FT Wilshire US Large Pure Size	45,221,686.63	3,131,408.64	213,597.27	41,005.92	2,141.06
FT Wilshire US Large Pure Value	34,792,654.63	3,131,408.64	665,814.96	92,048.6	13,642.88

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