

Wilshire Indexes

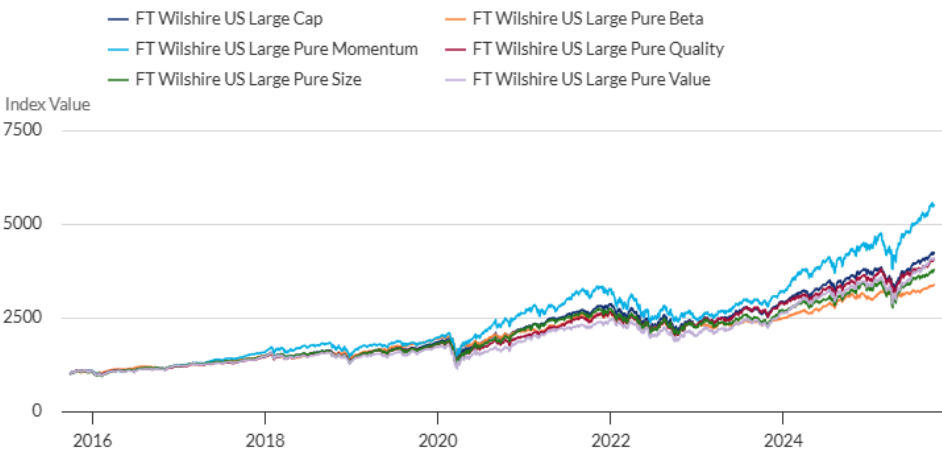
FT Wilshire US Pure Single Factor Index Series

September 30, 2025

The FT Wilshire Single Factor Indexes target one unit of active factor exposure to a single factor whilst neutralizing all other off-target exposures.

FT Wilshire US Large Pure single factors include Value, Momentum, Quality, Size and Low Beta. All pure factor indexes target industry neutrality relative to their market capitalization weighted benchmarks.

Cumulative Index Performance - Total Return



Index Performance - Total Return (%)

Index	Performance(%)							
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y
FT Wilshire US Large Cap	3.79	8.29	20.91	15.48	18.76	25.38	16.44	15.53
FT Wilshire US Large Pure Beta	2.75	5.09	6.60	12.25	9.79	17.96	11.09	12.95
FT Wilshire US Large Pure Momentum	4.81	9.59	30.16	27.55	31.30	31.80	18.50	18.59
FT Wilshire US Large Pure Quality	5.16	8.64	18.25	16.71	19.19	26.45	17.31	15.07
FT Wilshire US Large Pure Size	3.80	7.17	20.49	16.78	19.26	22.18	14.71	14.19
FT Wilshire US Large Pure Value	4.10	11.33	25.67	21.93	24.37	29.83	19.78	15.07

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

History From

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 (%)									
	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FT Wilshire US Large Cap	1.42	12.40	21.85	-4.48	31.54	21.07	27.77	-19.20	27.34	25.24
FT Wilshire US Large Pure Beta	1.92	13.32	22.17	-0.74	33.58	10.60	22.31	-12.61	8.19	21.24
FT Wilshire US Large Pure Momentum	7.78	12.15	29.46	-0.94	26.20	34.17	23.33	-23.52	29.56	34.50
FT Wilshire US Large Pure Quality	1.86	11.48	20.83	-3.60	29.27	12.70	31.53	-13.72	26.75	20.76
FT Wilshire US Large Pure Size	0.31	14.04	21.36	-6.48	32.00	22.02	24.51	-17.50	20.06	19.44
FT Wilshire US Large Pure Value	-2.55	12.90	20.27	-7.32	27.46	9.90	28.78	-16.16	29.38	27.15

Risk - Volatility and Tracking Error

Index	Risk - Volatility				Tracking Error			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire US Large Cap	19.02	13.50	16.05	15.48	N/A	N/A	N/A	N/A
FT Wilshire US Large Pure Beta	12.93	10.97	13.53	12.63	10.69	8.63	7.88	7.05
FT Wilshire US Large Pure Momentum	21.52	14.74	17.72	16.47	4.79	4.88	5.90	5.10
FT Wilshire US Large Pure Quality	19.27	14.05	16.00	15.52	4.69	4.37	4.02	3.25
FT Wilshire US Large Pure Size	19.90	14.85	16.59	16.23	4.11	3.68	3.33	3.06
FT Wilshire US Large Pure Value	19.68	15.03	16.71	16.20	3.56	3.37	4.00	3.62

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire US Large Cap	0.99	1.88	1.02	1.00	-19.12	-19.12	-25.22	-33.81
FT Wilshire US Large Pure Beta	0.76	1.64	0.82	1.02	-10.05	-10.05	-22.56	-29.70
FT Wilshire US Large Pure Momentum	1.45	2.16	1.04	1.13	-20.16	-20.16	-29.03	-32.74
FT Wilshire US Large Pure Quality	1.00	1.88	1.08	0.97	-19.89	-19.89	-24.09	-34.86
FT Wilshire US Large Pure Size	0.97	1.49	0.89	0.87	-20.47	-20.47	-24.90	-36.44
FT Wilshire US Large Pure Value	1.24	1.98	1.18	0.93	-20.33	-20.33	-24.55	-35.82

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire US Large Pure Beta	0.83	-0.02	-0.01	0.01	0.01
FT Wilshire US Large Pure Momentum	0.00	0.85	-0.02	0.00	-0.01
FT Wilshire US Large Pure Quality	-0.06	0.05	0.89	0.02	-0.03
FT Wilshire US Large Pure Size	-0.01	0.01	0.00	1.00	0.00
FT Wilshire US Large Pure Value	0.00	0.00	-0.01	0.01	0.98

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire US Large Cap	29.97	23.70	5.67	1.10	3.53	19.92
FT Wilshire US Large Pure Beta	28.67	23.46	5.75	1.57	3.83	19.18
FT Wilshire US Large Pure Momentum	31.86	25.61	6.34	1.00	2.92	16.13
FT Wilshire US Large Pure Quality	28.69	22.93	6.71	1.28	3.81	20.62
FT Wilshire US Large Pure Size	33.75	23.54	5.30	1.06	3.17	19.04
FT Wilshire US Large Pure Value	20.06	16.91	2.94	1.69	1.60	10.57

Sector breakdown - Weights %

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	2.09	2.83	1.66	1.68	2.1	2.07
Consumer Goods and Services	10.83	11.8	11.01	10.78	10.75	10.79
Digital Information and Services	23.26	22.2	23.31	24.27	23.39	22.63
Energy	5.18	5.95	5.72	5.4	5.23	5.08
Financials	14.86	14.55	15.37	13.84	14.82	15.31
Health Care	7.82	8.15	8.06	7.93	7.76	7.79
Industrials	6.49	7.39	7.08	6.87	6.44	6.64
Real Estate	1.69	1.74	1.23	1.2	1.68	1.68
Resources and Materials	2.27	1.65	2.01	2.01	2.25	2.3
Technology	22.01	21.18	21.3	21.9	22.46	22.57
Transportation	3.49	2.55	3.25	4.12	3.12	3.15

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	14	3	3	7	14	8
Consumer Goods and Services	46	7	10	13	45	12
Digital Information and Services	58	14	15	17	56	16
Energy	44	12	9	5	41	13
Financials	76	9	20	8	75	24
Health Care	41	6	11	10	41	14
Industrials	46	6	6	13	45	17
Real Estate	20	3	1	4	20	8
Resources and Materials	26	4	8	4	22	10
Technology	37	10	9	9	37	20
Transportation	15	4	4	5	11	5

Index characteristics - Weight (%)

Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire US Large Cap	423	7.56	0.24	0.09	0	38.81
FT Wilshire US Large Pure Beta	78	5.24	1.28	0.46	0.05	48.13
FT Wilshire US Large Pure Momentum	96	5.11	1.04	0.51	0.05	42.13
FT Wilshire US Large Pure Quality	95	5.51	1.05	0.35	0.05	48.27
FT Wilshire US Large Pure Size	407	3.15	0.25	0.17	0.05	13.12
FT Wilshire US Large Pure Value	147	4.96	0.68	0.24	0.06	41.36

Index characteristics - Market Cap

Index	Total Market Cap (USD Millions)				
	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire US Large Cap	59,640,491.84	4,533,894	1,267,675.99	52,549.28	3,768.31
FT Wilshire US Large Pure Beta	59,640,491.84	4,533,894	747,863.92	52,549.28	3,768.31
FT Wilshire US Large Pure Momentum	59,640,491.84	4,533,894	838,146.8	52,549.28	3,768.31
FT Wilshire US Large Pure Quality	59,640,491.84	4,533,894	834,403.19	52,549.28	3,768.31
FT Wilshire US Large Pure Size	59,640,491.84	4,533,894	430,385.54	52,549.28	3,768.31
FT Wilshire US Large Pure Value	59,640,491.84	4,533,894	1,024,310.22	52,549.28	3,768.31

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