

Wilshire Indexes

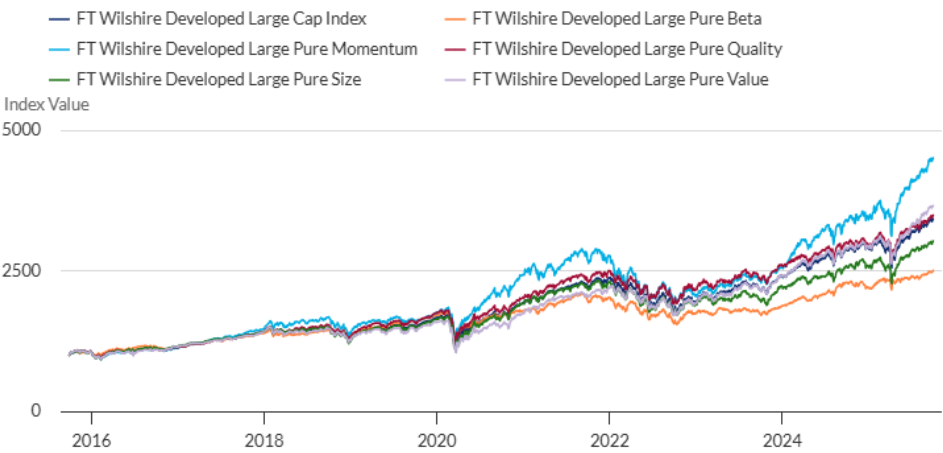
FT Wilshire Developed Large Pure Single Factor Index Series

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.

The FT Wilshire Developed Large Pure Single Factor Indexes include Value, Momentum, Quality, Size and Low Beta. All pure single 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 Developed Large Cap Index	3.31	7.49	20.35	18.47	18.22	24.53	15.03	13.09
FT Wilshire Developed Large Pure Beta	2.74	4.24	6.95	14.34	9.24	17.17	8.16	9.62
FT Wilshire Developed Large Pure Momentum	5.25	9.11	30.52	32.47	32.74	32.46	16.28	16.25
FT Wilshire Developed Large Pure Quality	3.43	6.33	17.58	18.37	16.08	22.31	14.25	13.31
FT Wilshire Developed Large Pure Size	2.98	6.08	19.49	18.44	17.11	20.92	12.77	11.71
FT Wilshire Developed Large Pure Value	3.72	10.59	24.49	25.65	25.23	28.98	19.13	13.84

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 (%)

Year-on-year performance (%)

Index	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FT Wilshire Developed Large Cap Index	-0.27	8.22	23.23	-8.35	28.57	16.57	22.55	-17.94	24.40	19.36
FT Wilshire Developed Large Pure Beta	1.33	8.66	21.63	-2.92	27.25	4.30	13.40	-14.26	7.66	17.09
FT Wilshire Developed Large Pure Momentum	4.91	5.84	30.62	-3.64	23.98	39.03	13.53	-24.87	24.09	32.51
FT Wilshire Developed Large Pure Quality	2.12	6.76	25.18	-6.04	31.31	16.40	22.85	-13.11	20.34	12.96
FT Wilshire Developed Large Pure Size	-0.72	9.24	23.38	-10.40	29.22	17.58	19.66	-17.50	17.37	14.74
FT Wilshire Developed Large Pure Value	-2.59	8.88	22.97	-8.99	23.87	10.07	25.56	-12.49	26.23	20.17

Risk - Volatility and Tracking Error

Risk - Volatility

Tracking Error

Index	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire Developed Large Cap Index	14.55	12.62	15.41	14.86	N/A	N/A	N/A	N/A
FT Wilshire Developed Large Pure Beta	10.62	10.58	12.75	11.90	9.58	7.83	7.35	6.70
FT Wilshire Developed Large Pure Momentum	16.64	13.62	17.59	16.37	4.23	5.00	6.27	5.45
FT Wilshire Developed Large Pure Quality	14.56	13.10	15.39	14.73	3.41	3.15	3.05	2.49
FT Wilshire Developed Large Pure Size	14.93	13.97	16.00	15.82	3.53	3.20	2.82	2.74
FT Wilshire Developed Large Pure Value	14.62	13.09	15.44	15.13	2.51	2.67	3.41	2.90

Return/Risk Ratio and Drawdown

Return/Risk ratio

Drawdown (%)

Index	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire Developed Large Cap Index	1.25	1.94	0.98	0.88	-16.42	-16.42	-25.94	-34.01
FT Wilshire Developed Large Pure Beta	0.87	1.62	0.64	0.81	-8.68	-8.68	-26.69	-29.26
FT Wilshire Developed Large Pure Momentum	1.97	2.38	0.93	0.99	-16.90	-16.90	-33.11	-33.11
FT Wilshire Developed Large Pure Quality	1.10	1.70	0.93	0.90	-16.51	-16.51	-23.81	-33.97
FT Wilshire Developed Large Pure Size	1.15	1.50	0.80	0.74	-17.05	-17.05	-26.66	-37.07
FT Wilshire Developed Large Pure Value	1.73	2.21	1.24	0.91	-15.88	-15.88	-23.83	-35.32

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Developed Large Pure Beta	0.90	0.00	0.00	0.01	0.00
FT Wilshire Developed Large Pure Momentum	0.01	0.96	-0.01	0.01	0.00
FT Wilshire Developed Large Pure Quality	-0.03	0.02	0.98	0.01	-0.01
FT Wilshire Developed Large Pure Size	0.00	0.01	0.00	1.00	0.00
FT Wilshire Developed Large Pure Value	0.00	0.00	0.00	0.01	0.99

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire Developed Large Cap Index	25.58	20.30	3.82	1.61	2.58	17.04
FT Wilshire Developed Large Pure Beta	24.41	19.69	4.21	2.08	2.66	15.99
FT Wilshire Developed Large Pure Momentum	24.95	21.43	4.55	1.26	2.06	21.41
FT Wilshire Developed Large Pure Quality	21.51	20.47	4.69	1.48	2.75	15.85
FT Wilshire Developed Large Pure Size	28.72	20.69	3.71	1.47	2.34	15.87
FT Wilshire Developed Large Pure Value	15.98	14.54	2.05	2.21	1.14	8.18

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	2.6	2.94	2.56	2.53	2.61	2.61
Consumer Goods and Services	10.67	10.88	10.76	10.65	10.6	10.65
Digital Information and Services	18.82	18.38	18.34	19.69	18.79	18.5
Energy	5.97	6.21	6.13	6.03	6.04	5.94
Financials	17.94	17.46	18	17	17.87	18.25
Health Care	8.09	8.52	8.44	8.07	8.13	8.18
Industrials	8.71	9.73	9.01	8.59	8.69	8.76
Real Estate	1.8	1.65	1.73	1.71	1.78	1.8
Resources and Materials	3.74	3.46	3.95	3.79	3.71	3.84
Technology	17.67	17.42	17.29	18.35	18.12	17.77
Transportation	3.98	3.35	3.81	3.6	3.67	3.69

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	63	9	15	12	35	20
Consumer Goods and Services	160	22	38	32	122	42
Digital Information and Services	156	40	35	39	126	34
Energy	138	28	32	27	80	37
Financials	268	57	91	52	190	93
Health Care	121	20	31	33	99	39
Industrials	187	28	21	40	108	61
Real Estate	85	9	11	12	27	18
Resources and Materials	133	13	17	22	62	24
Technology	82	26	18	15	79	28
Transportation	97	25	22	28	48	17

Country breakdown -Weights %

Name	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
Australia	1.85	1.2	0.87	1.44	2.85	0.9
Austria	0.1	0.05	0.08	0.04	0.04	0.14
Belgium	0.28	0.19	0.6	0.08	0.17	0.3
Canada	3.42	2.11	3.66	2.4	4.46	2.61
Denmark	0.51	0.13	0.18	0.63	0.33	0.52
Finland	0.29	0.11	0	0.31	0.19	0.04
France	2.68	2.31	1.96	2.11	1.96	3.6
Germany	2.32	3.78	3.49	1.58	1.35	2.78
Hong Kong	0.55	1.72	0.33	0.7	0.16	1.12
Ireland	0.14	0	0.05	0.13	0.16	0.07
Israel	0.32	0.44	0.87	0.29	1.37	0.09
Italy	0.85	0.51	1.88	1.27	0.29	0.81
Japan	5.87	7.62	6.66	5.73	5.63	6.38
Luxembourg	0	0	0	0	0	0
Netherlands	1.13	0.25	0.23	2.23	0.63	1.66
New Zealand	0.07	0.02	0	0	0.21	0
Norway	0.18	0.05	0.26	0.38	0.13	0.39
Portugal	0.05	0	0.05	0.04	0.03	0
Singapore	0.53	1.22	0.67	0.38	0.21	0.3
Spain	0.87	0.62	1.74	0.87	0.11	1.78
Sweden	0.87	0.6	0.4	0.5	1.41	0.14
Switzerland	2.18	3.14	1.17	3.11	1.37	1.38
United Kingdom	3.77	4.79	4.9	4.74	4.77	4.47
United States	71.18	69.13	69.95	71.04	72.17	70.54

Country breakdown -Number of constituents

Name	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
Australia	83	9	8	11	62	3
Austria	12	1	1	1	1	3
Belgium	20	2	2	1	6	2
Canada	95	19	13	14	86	21
Denmark	22	2	4	4	9	4
Finland	18	3	0	4	5	1
France	39	16	15	13	34	19
Germany	48	7	11	16	28	19
Hong Kong	47	11	6	4	4	8
Ireland	8	0	2	1	5	2
Israel	32	4	8	1	25	2
Italy	39	4	9	7	9	7
Japan	319	33	43	47	126	57
Luxembourg	1	0	0	0	0	0
Netherlands	20	3	3	4	11	8
New Zealand	8	1	0	0	5	0
Norway	21	1	3	3	3	2
Portugal	4	0	1	1	1	0
Singapore	30	10	6	2	4	4
Spain	24	2	6	6	4	6
Sweden	64	3	2	5	29	2
Switzerland	34	12	10	6	29	7
United Kingdom	84	17	18	19	75	27
United States	418	117	160	142	415	209

Index characteristics - Weight (%)

Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire Developed Large Cap Index	1,490	5.5	0.07	0.02	0	27.66
FT Wilshire Developed Large Pure Beta	277	4.93	0.36	0.09	0.02	34.06
FT Wilshire Developed Large Pure Momentum	331	5.14	0.3	0.09	0.02	30.84
FT Wilshire Developed Large Pure Quality	312	5.07	0.32	0.11	0.02	36.82
FT Wilshire Developed Large Pure Size	976	1.75	0.1	0.07	0.02	7.92
FT Wilshire Developed Large Pure Value	413	5.04	0.24	0.1	0.02	31.79

Index characteristics - Market Cap

Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire Developed Large Cap Index	88,756,749.36	4,533,894	937,176.35	20,781.88	1,770.43
FT Wilshire Developed Large Pure Beta	48,253,557.96	4,533,894	468,685.45	66,935.81	5,497.92
FT Wilshire Developed Large Pure Momentum	57,179,416.57	4,533,894	674,018.54	70,085.47	4,059.76
FT Wilshire Developed Large Pure Quality	52,593,605.7	4,533,894	706,162.28	64,637.13	3,217.31
FT Wilshire Developed Large Pure Size	77,466,827.28	4,533,894	247,077.57	28,474.06	1,847.3
FT Wilshire Developed Large Pure Value	63,912,059	4,533,894	898,060.18	62,371.16	2,732.56

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