

Wilshire Indexes

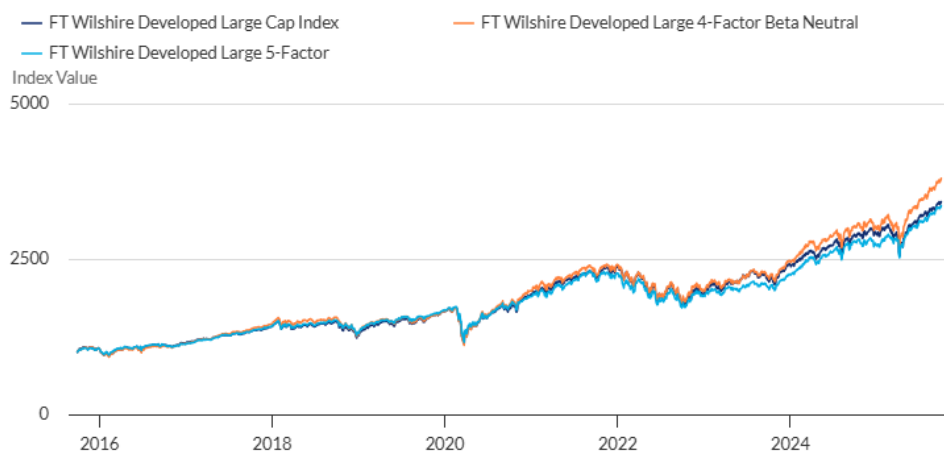
FT Wilshire Developed Large Multi Factor Index Series

September 30, 2025

The FT Wilshire Multi Factor Indexes target specific active factor exposures relative to their market capitalization benchmarks at review date.

The FT Wilshire Developed Large 4-Factor Beta Neutral Index targets 0.5 units of active exposure to Value, Momentum, Quality and Size whilst maintaining beta neutrality. The FT Wilshire Developed Large 5-Factor targets equal active exposure of 0.4 to all five factors. Both indexes target industry neutrality.

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 4-Factor Beta Neutral	4.44	10.06	27.53	27.47	25.48	28.27	16.65	14.28
FT Wilshire Developed Large 5-Factor	3.67	7.88	20.58	23.79	20.47	25.17	14.11	12.88

Annual Performance (%)

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 4-Factor Beta Neutral	3.26	7.17	27.91	-9.10	25.88	19.97	20.85	-16.89	23.76	20.39
FT Wilshire Developed Large 5-Factor	3.54	7.15	25.22	-5.91	25.98	13.36	19.56	-15.84	17.99	20.31

Risk - Volatility and Tracking Error

Index	Risk - Volatility				Tracking Error			
	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 4-Factor Beta Neutral	15.49	13.51	16.03	15.43	3.08	3.07	2.92	2.61
FT Wilshire Developed Large 5-Factor	12.66	11.59	14.31	13.55	4.38	4.17	4.03	3.47

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

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

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	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 4-Factor Beta Neutral	1.64	2.09	1.04	0.93	-16.91	-16.91	-25.54	-35.17
FT Wilshire Developed Large 5-Factor	1.62	2.17	0.99	0.95	-13.02	-13.02	-25.82	-32.85

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Developed Large 4-Factor Beta Neutral	-0.02	0.52	0.54	0.56	0.37
FT Wilshire Developed Large 5-Factor	0.50	0.40	0.43	0.46	0.30

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 4-Factor Beta Neutral	19.91	18.01	3.03	1.64	1.35	10.60
FT Wilshire Developed Large 5-Factor	20.14	18.29	3.33	1.83	1.48	10.94

Sector breakdown - Weights %

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large 4-Factor Beta Neutral	FT Wilshire Developed Large 5-Factor
Agriculture, Food and Beverage	2.6	2.64	2.7
Consumer Goods and Services	10.67	10.51	10.66
Digital Information and Services	18.82	19.33	18.54
Energy	5.97	6.09	6.12
Financials	17.94	17.58	17.67
Health Care	8.09	8.2	8.33
Industrials	8.71	8.82	9.01
Real Estate	1.8	1.77	1.8
Resources and Materials	3.74	3.81	3.85
Technology	17.67	17.69	17.73
Transportation	3.98	3.57	3.59

Sector breakdown - Number of constituents

Sector	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large 4-Factor Beta Neutral	FT Wilshire Developed Large 5-Factor
Agriculture, Food and Beverage	63	17	15
Consumer Goods and Services	160	60	45
Digital Information and Services	156	67	64
Energy	138	49	47
Financials	268	129	105
Health Care	121	51	39
Industrials	187	62	49
Real Estate	85	23	22
Resources and Materials	133	29	25
Technology	82	29	30
Transportation	97	35	32

Country breakdown - Weights %

Name	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large 4-Factor Beta Neutral	FT Wilshire Developed Large 5-Factor
Australia	1.85	1.47	1.71
Austria	0.1	0.15	0.04
Belgium	0.28	0.16	0.25
Canada	3.42	2.7	2.45
Denmark	0.51	0.42	0.41
Finland	0.29	0.14	0.04
France	2.68	1.64	1.64
Germany	2.32	2.94	3.38
Hong Kong	0.55	0.89	1.05
Ireland	0.14	0.24	0.12
Israel	0.32	0.97	1.29
Italy	0.85	1.87	1.91
Japan	5.87	6.49	6.67
Luxembourg	0	0	0
Netherlands	1.13	0.65	0.51
New Zealand	0.07	0	0
Norway	0.18	0.35	0.34
Portugal	0.05	0.18	0.16
Singapore	0.53	0.68	0.71
Spain	0.87	0.98	0.67
Sweden	0.87	0.38	0.42
Switzerland	2.18	1.48	1.99
United Kingdom	3.77	4.07	3.8
United States	71.18	71.13	70.42

Country breakdown - Number of constituents

Name	FT Wilshire Developed Large Cap Index	FT Wilshire Developed Large 4-Factor Beta Neutral	FT Wilshire Developed Large 5-Factor
Australia	83	15	19
Austria	12	5	1
Belgium	20	3	2
Canada	95	21	17
Denmark	22	4	3
Finland	18	4	1
France	39	16	14
Germany	48	20	18
Hong Kong	47	12	12
Ireland	8	3	2
Israel	32	10	10
Italy	39	13	12
Japan	319	77	64
Luxembourg	1	0	0
Netherlands	20	8	5
New Zealand	8	0	0
Norway	21	4	4
Portugal	4	2	1
Singapore	30	9	10
Spain	24	11	9
Sweden	64	7	6
Switzerland	34	9	11
United Kingdom	84	35	31
United States	418	263	221

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 4-Factor Beta Neutral	551	4.73	0.18	0.07	0.02	24.96
FT Wilshire Developed Large 5-Factor	473	4.64	0.21	0.09	0.02	26.93

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 4-Factor Beta Neutral	61,109,944.57	4,533,894	522,634.37	36,252.71	2,732.56
FT Wilshire Developed Large 5-Factor	57,530,625.31	4,533,894	477,400.56	41,351.4	3,488.92

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

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