

Wilshire Indexes

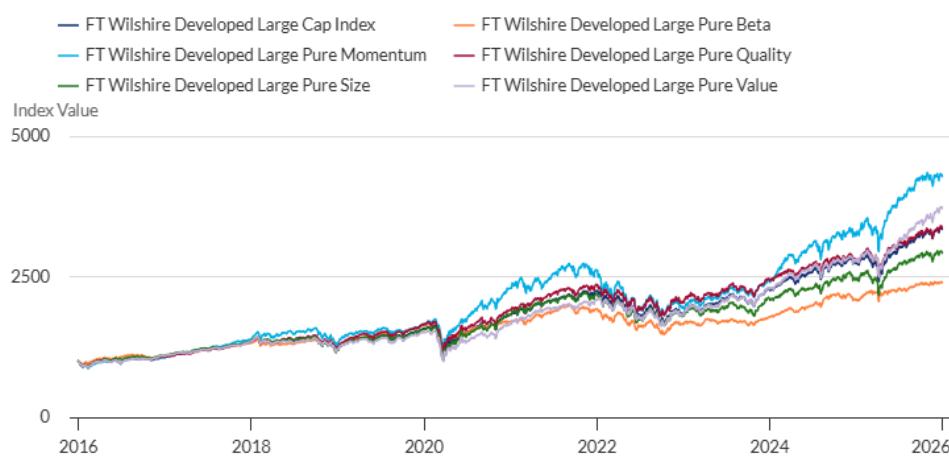
FT Wilshire Developed Large Pure Single Factor Index Series

December 31, 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 (%)

Performance(%)

Index	1M	3M	6M	YTD	1Y	3Y	5Y	10Y
FT Wilshire Developed Large Cap Index	0.77	3.16	10.88	22.21	22.21	21.97	12.78	12.83
FT Wilshire Developed Large Pure Beta	-0.71	0.39	4.65	14.79	14.79	13.11	7.06	9.13
FT Wilshire Developed Large Pure Momentum	-0.61	0.35	9.49	32.93	32.93	29.78	13.27	15.65
FT Wilshire Developed Large Pure Quality	1.56	2.13	8.59	20.88	20.88	18.01	11.90	12.91
FT Wilshire Developed Large Pure Size	0.60	1.03	7.17	19.66	19.66	17.24	9.73	11.31
FT Wilshire Developed Large Pure Value	1.97	6.77	18.08	34.15	34.15	26.72	17.46	14.02

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 (%)									
	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FT Wilshire Developed Large Cap Index	8.22	23.23	-8.35	28.57	16.57	22.55	-17.94	24.40	19.36	22.21
FT Wilshire Developed Large Pure Beta	8.66	21.63	-2.92	27.25	4.30	13.40	-14.26	7.66	17.09	14.79
FT Wilshire Developed Large Pure Momentum	5.84	30.62	-3.64	23.98	39.03	13.53	-24.87	24.09	32.51	32.93
FT Wilshire Developed Large Pure Quality	6.76	25.18	-6.04	31.31	16.40	22.85	-13.11	20.34	12.96	20.88
FT Wilshire Developed Large Pure Size	9.24	23.38	-10.40	29.22	17.58	19.66	-17.50	17.37	14.74	19.66
FT Wilshire Developed Large Pure Value	8.88	22.97	-8.99	23.87	10.07	25.56	-12.49	26.23	20.17	34.15

Risk - Volatility and Tracking Error

Index	Risk - Volatility				Tracking Error			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire Developed Large Cap Index	14.67	11.39	14.33	14.67	N/A	N/A	N/A	N/A
FT Wilshire Developed Large Pure Beta	10.35	9.57	12.18	11.83	10.08	7.92	7.16	6.70
FT Wilshire Developed Large Pure Momentum	16.51	12.43	16.54	16.28	5.18	4.83	6.30	5.47
FT Wilshire Developed Large Pure Quality	14.78	11.50	14.38	14.53	3.64	2.87	3.05	2.54
FT Wilshire Developed Large Pure Size	15.08	12.81	14.96	15.67	2.16	3.18	2.76	2.75
FT Wilshire Developed Large Pure Value	14.88	11.56	14.19	14.95	2.36	2.74	3.45	2.97

Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire Developed Large Cap Index	1.51	1.93	0.89	0.87	-16.42	-16.42	-25.94	-34.01
FT Wilshire Developed Large Pure Beta	1.43	1.37	0.58	0.77	-8.68	-8.68	-26.69	-29.26
FT Wilshire Developed Large Pure Momentum	1.99	2.40	0.80	0.96	-16.90	-16.90	-33.11	-33.11
FT Wilshire Developed Large Pure Quality	1.41	1.57	0.83	0.89	-16.51	-16.51	-23.81	-33.97
FT Wilshire Developed Large Pure Size	1.30	1.35	0.65	0.72	-17.05	-17.05	-26.66	-37.07
FT Wilshire Developed Large Pure Value	2.30	2.31	1.23	0.94	-15.88	-15.88	-23.83	-35.32

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Developed Large Pure Beta	0.89	0.00	0.02	0.00	-0.02
FT Wilshire Developed Large Pure Momentum	0.02	0.96	-0.01	0.01	0.02
FT Wilshire Developed Large Pure Quality	-0.05	0.01	0.98	0.02	-0.01
FT Wilshire Developed Large Pure Size	-0.03	0.02	0.01	0.99	0.00
FT Wilshire Developed Large Pure Value	-0.01	0.01	-0.02	0.02	0.99

Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire Developed Large Cap Index	24.74	20.16	3.83	1.60	2.64	16.66
FT Wilshire Developed Large Pure Beta	22.33	19.59	4.10	2.11	2.64	15.05
FT Wilshire Developed Large Pure Momentum	23.19	20.44	4.37	1.31	2.07	19.99
FT Wilshire Developed Large Pure Quality	21.38	20.66	4.66	1.48	2.80	15.27
FT Wilshire Developed Large Pure Size	26.89	19.93	3.67	1.49	2.33	15.77
FT Wilshire Developed Large Pure Value	16.68	14.96	2.14	2.13	1.22	8.91

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	2.54	2.85	2.45	2.55	2.39	2.49
Consumer Goods and Services	10.38	10.95	10.62	10.34	10.21	10.16
Digital Information and Services	17.96	16.61	16.13	18.02	17.35	17.42
Energy	5.85	6.11	6	5.99	5.82	5.71
Financials	18.07	17.66	19.07	16.83	17.67	18.6
Health Care	8.98	9.59	9.16	8.65	8.68	8.64
Industrials	8.65	8.98	8.57	8.24	8.6	8.83
Real Estate	1.73	1.65	1.75	1.56	1.69	1.69
Resources and Materials	3.83	3.45	4.26	4.24	3.88	4.19
Technology	18.2	18.71	18.08	19.93	19.97	18.14
Transportation	3.8	3.43	3.91	3.64	3.76	4.12

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	8	14	12	34	20
Consumer Goods and Services	160	22	38	32	122	42
Digital Information and Services	154	40	35	39	126	34
Energy	136	28	32	27	78	37
Financials	268	57	91	52	190	93
Health Care	120	20	30	33	99	39
Industrials	189	28	21	40	108	61
Real Estate	85	9	11	12	27	18
Resources and Materials	134	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	1.78	1.2	0.8	1.4	2.64	1.01
Austria	0.11	0.06	0.09	0.04	0.04	0.16
Belgium	0.3	0.21	0.65	0.09	0.18	0.3
Canada	3.55	2.23	3.97	2.5	4.58	2.67
Denmark	0.52	0.16	0.19	0.65	0.33	0.51
Finland	0.32	0.12	0	0.33	0.2	0.04
France	2.47	2.28	2.25	2.15	1.96	3.56
Germany	2.34	3.15	3.22	1.65	1.41	2.82
Hong Kong	0.54	1.71	0.31	0.65	0.16	1.07
Ireland	0.16	0	0.07	0.15	0.18	0.08
Israel	0.36	0.51	1.05	0.25	1.57	0.09
Italy	0.87	0.44	2.04	1.23	0.3	0.83
Japan	5.91	7.91	6.8	5.49	5.55	6.41
Luxembourg	0	0	0	0	0	0
Netherlands	1.15	0.24	0.23	2.29	0.61	1.69
New Zealand	0.07	0.03	0	0	0.2	0
Norway	0.17	0.04	0.23	0.31	0.13	0.34
Portugal	0.04	0	0.06	0.03	0.03	0
Singapore	0.51	1.3	0.6	0.33	0.18	0.29
Spain	0.96	0.68	1.98	0.99	0.11	1.97
Sweden	0.93	0.58	0.38	0.52	1.41	0.14
Switzerland	2.36	3.4	1.34	3.49	1.44	1.49
United Kingdom	3.84	4.91	4.94	4.72	4.77	4.6
United States	70.74	68.85	68.81	70.71	72.01	69.91

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	93	19	13	14	84	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	318	33	43	47	126	57
Luxembourg	1	0	0	0	0	0
Netherlands	21	3	3	4	11	8
New Zealand	8	1	0	0	5	0
Norway	20	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	65	3	2	5	29	2
Switzerland	34	12	10	6	29	7
United Kingdom	83	17	17	19	75	27
United States	419	116	159	142	414	209

Index characteristics - Weight (%)

Index	Weights %					
	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire Developed Large Cap Index	1,488	5.36	0.07	0.02	0	27.83
FT Wilshire Developed Large Pure Beta	276	5.56	0.36	0.1	0.02	34.28
FT Wilshire Developed Large Pure Momentum	329	5.23	0.3	0.1	0.02	30.57
FT Wilshire Developed Large Pure Quality	312	5.2	0.32	0.1	0.02	36.1
FT Wilshire Developed Large Pure Size	973	1.75	0.1	0.07	0.02	8.68
FT Wilshire Developed Large Pure Value	413	5.07	0.24	0.09	0.02	31.15

Index characteristics - Market Cap

Index	Total Market Cap (USD Millions)				
	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire Developed Large Cap Index	91,129,484.65	4,531,950	956,076.96	21,157.94	1,051.77
FT Wilshire Developed Large Pure Beta	48,997,340.77	4,531,950	495,339.51	64,435.44	3,121.18
FT Wilshire Developed Large Pure Momentum	58,560,558.2	4,531,950	693,898.87	66,167.9	4,285.78
FT Wilshire Developed Large Pure Quality	54,511,455.63	4,531,950	726,157.34	63,063.71	3,209.32
FT Wilshire Developed Large Pure Size	79,047,020.84	4,531,950	255,636.45	28,635.35	1,267.33
FT Wilshire Developed Large Pure Value	66,120,259.42	4,531,950	908,828.23	69,374.23	3,053.06

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