

# Wilshire Indexes

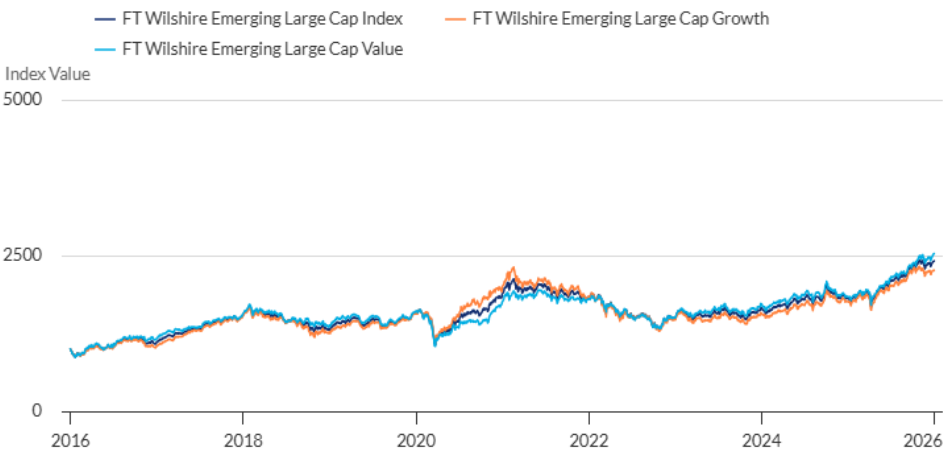
## FT Wilshire Emerging Large Cap Style Index Series

December 31, 2025

The FT Wilshire Emerging Style Index Series is designed to measure the performance of the Value and Growth style segments of the Developed market

The indexes are constructed by dividing each of the FT Wilshire Emerging Large Cap and FT Wilshire Emerging Small Cap indexes equally into a value and a growth index based on the constituents' style characteristics. They target broad market segments to reflect style-assignments accurately and consistently

### Cumulative Index Performance - Total Return



### Index Performance - Total Return (%)

Index	Performance(%)							
	1M	3M	6M	YTD	1Y	3Y	5Y	10Y
FT Wilshire Emerging Large Cap Index	2.87	4.41	15.81	33.35	33.35	17.32	5.03	9.21
FT Wilshire Emerging Large Cap Growth	1.28	0.83	12.71	28.93	28.93	15.62	2.45	8.52
FT Wilshire Emerging Large Cap Value	4.41	8.02	18.86	37.75	37.75	18.95	7.56	9.73

### Annual Performance (%)

Annual Performance (%)				Year-on-year performance (%)						
Index	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FT Wilshire Emerging Large Cap Index	11.01	38.75	-13.72	19.10	19.30	-2.66	-18.70	11.50	8.61	33.35
FT Wilshire Emerging Large Cap Growth	4.98	44.89	-16.24	22.55	28.48	-7.77	-20.84	8.04	10.97	28.93
FT Wilshire Emerging Large Cap Value	17.26	32.72	-11.13	15.65	9.97	2.59	-16.64	15.01	6.24	37.75

### Key data

- Objective**  
Measure the performance of Value and Growth characteristics of the Large Capitalization segment of the Emerging market
- Weighting**  
Market Capitalization – Float-adjusted
- 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

## Risk - Volatility and Tracking Error

Index	Risk - Volatility				Tracking Error			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire Emerging Large Cap Index	15.49	13.70	15.30	16.51	N/A	N/A	N/A	N/A
FT Wilshire Emerging Large Cap Growth	16.65	14.03	15.91	16.95	2.64	2.36	2.88	3.61
FT Wilshire Emerging Large Cap Value	14.86	13.75	15.22	16.85	2.64	2.36	2.86	3.66

## Return/Risk Ratio and Drawdown

Index	Return/Risk ratio				Drawdown (%)			
	1Y	3Y	5Y	10Y	1Y	3Y	5Y	10Y
FT Wilshire Emerging Large Cap Index	2.15	1.26	0.33	0.56	-13.22	-17.07	-38.06	-38.06
FT Wilshire Emerging Large Cap Growth	1.74	1.11	0.15	0.50	-14.26	-15.86	-44.48	-44.48
FT Wilshire Emerging Large Cap Value	2.54	1.38	0.50	0.58	-12.61	-18.26	-31.66	-39.20

## Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Emerging Large Cap Growth	-0.07	0.12	0.25	-0.12	-0.59
FT Wilshire Emerging Large Cap Value	0.07	-0.11	-0.23	0.11	0.55

## Fundamentals

Index	P/E	P/E Fwd	P/B	Div Yld (%)	P/Sales	P/Cash Flow
FT Wilshire Emerging Large Cap Index	17.16	13.54	2.14	2.31	1.73	11.61
FT Wilshire Emerging Large Cap Growth	26.08	19.35	4.32	1.30	3.26	19.79
FT Wilshire Emerging Large Cap Value	12.97	10.55	1.45	3.26	1.20	8.36

## Sector breakdown -Weights %

Sector	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large Cap Growth	FT Wilshire Emerging Large Cap Value
Agriculture, Food and Beverage	2.25	2.57	1.96
Consumer Goods and Services	10.65	14.37	7.21
Digital Information and Services	11.55	13.53	9.74
Energy	6.65	4.04	8.89
Financials	21.74	11.12	31.72
Health Care	3.45	5.29	1.64
Industrials	4.57	6.13	3.12
Real Estate	1.21	0.85	1.55
Resources and Materials	7.11	7.25	7
Technology	25.22	29.02	21.76
Transportation	5.62	5.83	5.42

## Sector breakdown -Number of constituents

Sector	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large Cap Growth	FT Wilshire Emerging Large Cap Value
Agriculture, Food and Beverage	69	41	50
Consumer Goods and Services	112	74	73
Digital Information and Services	131	78	95
Energy	138	53	114
Financials	282	88	235
Health Care	111	80	68
Industrials	147	97	95
Real Estate	37	16	32
Resources and Materials	164	97	123
Technology	173	118	106
Transportation	119	55	91

## Index characteristics - Weight (%)

## Weights %

Index	Number of constituents	Largest	Average	Median	Smallest	Top 10
FT Wilshire Emerging Large Cap Index	1,483	11.05	0.07	0.02	0	29.95
FT Wilshire Emerging Large Cap Growth	797	20.55	0.13	0.03	0	43.11
FT Wilshire Emerging Large Cap Value	1,082	7.17	0.09	0.03	0	24.99

## Index characteristics - Market Cap

## Total Market Cap (USD Millions)

Index	Total	Largest	Weighted Average	Median	Smallest
FT Wilshire Emerging Large Cap Index	27,026,668.12	1,537,501.33	246,714.86	8,198.71	433.58
FT Wilshire Emerging Large Cap Growth	15,540,205.08	1,537,501.33	363,424.16	8,195.92	691.58
FT Wilshire Emerging Large Cap Value	21,342,947.69	1,537,501.33	138,138.65	8,228.05	433.58

Please visit [wilshireindexes.com](https://wilshireindexes.com) or email [wilshire.indexes@wilshire.com](mailto:wilshire.indexes@wilshire.com).

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