

# Wilshire Indexes

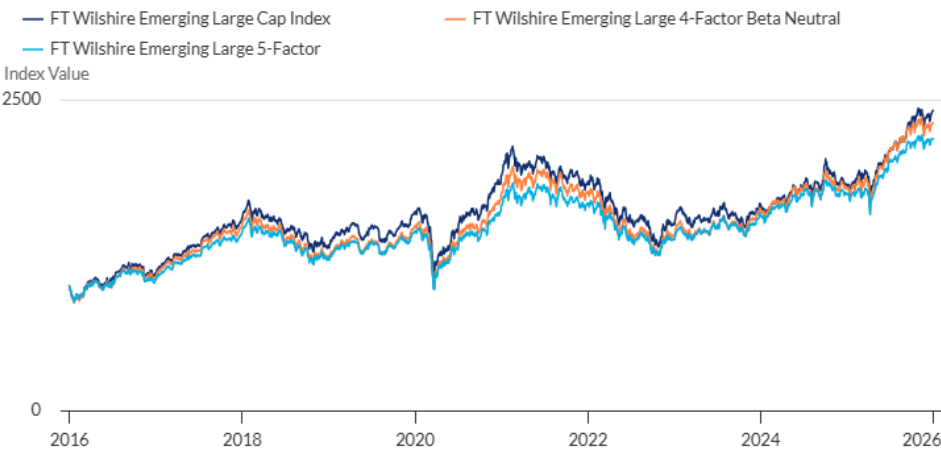
## FT Wilshire Global Emerging Large Multi Factor Index Series

December 31, 2025

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

The FT Wilshire Emerging 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 Emerging 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 Emerging Large Cap Index	2.87	4.41	15.81	33.35	33.35	17.32	5.03	9.21
FT Wilshire Emerging Large 4-Factor Beta Neutral	1.63	2.71	10.36	29.40	29.40	17.98	5.76	8.73
FT Wilshire Emerging Large 5-Factor	1.35	2.63	9.31	25.58	25.58	16.66	5.84	8.12

### 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 4-Factor Beta Neutral	8.13	37.66	-16.24	18.19	18.48	0.92	-20.17	15.74	9.65	29.40
FT Wilshire Emerging Large 5-Factor	5.37	35.48	-13.92	16.63	14.70	1.47	-17.53	15.42	9.52	25.58

### 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

## 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 4-Factor Beta Neutral	16.33	13.13	15.49	16.51	5.12	4.48	4.12	3.56
FT Wilshire Emerging Large 5-Factor	13.58	11.52	13.59	15.07	6.33	5.28	4.79	4.02

## 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 4-Factor Beta Neutral	1.80	1.37	0.37	0.53	-14.12	-16.35	-36.36	-39.09
FT Wilshire Emerging Large 5-Factor	1.88	1.45	0.43	0.54	-12.01	-14.90	-31.86	-37.00

## Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Emerging Large 4-Factor Beta Neutral	0.02	0.47	0.48	0.51	0.50
FT Wilshire Emerging Large 5-Factor	0.43	0.39	0.39	0.41	0.38

## 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 4-Factor Beta Neutral	10.36	10.80	1.43	2.81	0.90	7.21
FT Wilshire Emerging Large 5-Factor	11.36	11.52	1.49	3.17	1.02	7.75

## Sector breakdown - Weights %

Sector	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large 4-Factor Beta Neutral	FT Wilshire Emerging Large 5-Factor
Agriculture, Food and Beverage	2.25	1.99	2.16
Consumer Goods and Services	10.65	9.91	10.1
Digital Information and Services	11.55	11.35	11.93
Energy	6.65	7.24	7.22
Financials	21.74	22.41	22.01
Health Care	3.45	3.54	3.67
Industrials	4.57	4.94	4.89
Real Estate	1.21	1.32	1.33
Resources and Materials	7.11	8.06	8.03
Technology	25.22	23.28	22.49
Transportation	5.62	5.95	6.17

## Sector breakdown - Number of constituents

Sector	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large 4-Factor Beta Neutral	FT Wilshire Emerging Large 5-Factor
Agriculture, Food and Beverage	69	12	14
Consumer Goods and Services	112	32	38
Digital Information and Services	131	43	42
Energy	138	28	38
Financials	282	88	94
Health Care	111	26	24
Industrials	147	18	18
Real Estate	37	2	3
Resources and Materials	164	24	28
Technology	173	41	53
Transportation	119	24	30

## Country breakdown - Weights %

Name	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large 4-Factor Beta Neutral	FT Wilshire Emerging Large 5-Factor
Brazil	3.55	2.63	4.46
Chile	0.64	0.16	0.33
China	28.48	27.9	28.37
Colombia	0.13	0.25	0.27
Czech Republic	0.14	0	0
Egypt	0.05	0.51	0.75
Greece	0.53	1.55	1.55
Hungary	0.32	1.39	1.39
India	16.56	16.29	15.23
Indonesia	1.17	0.66	1.02
Kuwait	0.47	0	0.09
Malaysia	1.16	0.24	0.58
Mexico	1.69	1.35	2.56
Peru	0.23	0.22	0.31
Philippines	0.38	0	0.05
Poland	1.15	2.2	2.21
Province of China Taiwan	20.4	19.56	18.98
Qatar	0.4	0.13	0.49
Republic of Korea	13.11	13.5	10.9
Saudi Arabia	2.8	2.09	2.24
South Africa	3.66	4.65	3.51
Thailand	1.08	1.29	1.09
Turkey	0.47	0.97	1.15
United Arab Emirates	1.43	2.46	2.48

## Country breakdown - Number of constituents

Name	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large 4-Factor Beta Neutral	FT Wilshire Emerging Large 5-Factor
Brazil	42	10	20
Chile	14	2	2
China	722	80	97
Colombia	4	1	2
Czech Republic	3	0	0
Egypt	1	1	1
Greece	9	5	7
Hungary	4	3	4
India	225	75	71
Indonesia	21	7	9
Kuwait	5	0	1
Malaysia	27	2	5
Mexico	17	8	10
Peru	3	2	2
Philippines	13	0	1
Poland	19	10	10
Province of China Taiwan	115	45	53
Qatar	11	1	3
Republic of Korea	99	38	37
Saudi Arabia	39	15	16
South Africa	29	15	9
Thailand	27	5	5
Turkey	18	6	6
United Arab Emirates	16	7	11

## 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 4-Factor Beta Neutral	338	5.53	0.3	0.15	0.03	23.23
FT Wilshire Emerging Large 5-Factor	382	4.53	0.26	0.13	0.03	20.49

## 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 4-Factor Beta Neutral	11,962,792.71	1,537,501.33	116,325.51	12,933.65	433.58
FT Wilshire Emerging Large 5-Factor	15,253,269.74	1,537,501.33	107,152.63	14,708.49	1,376.45

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