

Wilshire Indexes

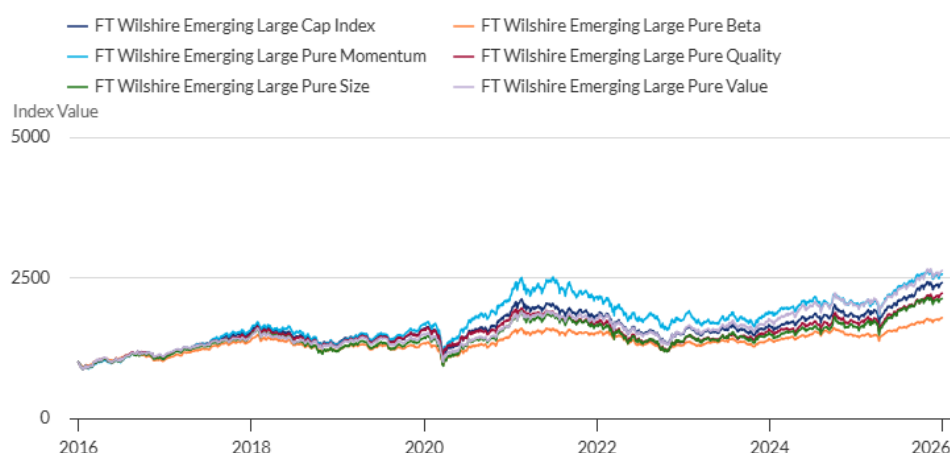
FT Wilshire Global Emerging Large Pure Single Factor Index Series

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 Emerging 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 Emerging Large Cap Index	2.87	4.41	15.81	33.35	33.35	17.32	5.03	9.21
FT Wilshire Emerging Large Pure Beta	2.46	5.24	11.95	21.98	21.98	11.30	3.84	5.98
FT Wilshire Emerging Large Pure Momentum	0.70	1.41	9.19	26.17	26.17	13.51	3.37	9.86
FT Wilshire Emerging Large Pure Quality	3.89	7.20	15.41	30.76	30.76	18.12	4.25	8.31
FT Wilshire Emerging Large Pure Size	1.54	2.06	11.66	31.13	31.13	16.01	4.76	7.84
FT Wilshire Emerging Large Pure Value	3.06	5.88	15.17	31.02	31.02	20.26	9.34	10.14

Annual Performance (%)

Index	Year-on-year performance (%)										
	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 Pure Beta	4.58	32.61	-12.83	10.13	11.17	3.07	-15.04	9.10	3.61	21.98	
FT Wilshire Emerging Large Pure Momentum	8.25	45.76	-16.51	26.69	30.04	-0.36	-19.01	8.33	7.00	26.17	
FT Wilshire Emerging Large Pure Quality	10.82	35.90	-14.31	21.85	14.76	-5.05	-21.31	17.57	7.22	30.76	
FT Wilshire Emerging Large Pure Size	7.77	35.91	-17.54	18.05	18.29	-1.01	-18.37	12.10	6.22	31.13	
FT Wilshire Emerging Large Pure Value	12.16	29.20	-11.83	16.67	12.82	5.52	-14.86	17.18	13.29	31.02	

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

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 Pure Beta	9.79	9.99	11.10	13.14	6.93	6.45	6.61	5.60
FT Wilshire Emerging Large Pure Momentum	16.40	15.02	16.54	17.64	5.66	5.43	5.57	4.87
FT Wilshire Emerging Large Pure Quality	15.79	12.84	15.35	15.83	4.15	3.48	3.36	3.19
FT Wilshire Emerging Large Pure Size	16.03	14.10	15.58	17.15	4.19	3.15	2.97	2.93
FT Wilshire Emerging Large Pure Value	15.61	13.27	15.36	16.44	2.55	2.75	2.88	2.97

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 Pure Beta	2.25	1.13	0.35	0.46	-8.86	-14.70	-25.23	-36.03
FT Wilshire Emerging Large Pure Momentum	1.60	0.90	0.20	0.56	-14.03	-17.65	-37.49	-37.49
FT Wilshire Emerging Large Pure Quality	1.95	1.41	0.28	0.53	-14.98	-18.17	-39.31	-39.31
FT Wilshire Emerging Large Pure Size	1.94	1.14	0.31	0.46	-15.02	-18.16	-37.90	-41.59
FT Wilshire Emerging Large Pure Value	1.99	1.53	0.61	0.62	-13.80	-17.23	-31.38	-37.52

Factors - Active Exposures

Index	Low Beta	Momentum	Quality	Size	Value
FT Wilshire Emerging Large Pure Beta	0.97	0.03	-0.02	0.01	-0.04
FT Wilshire Emerging Large Pure Momentum	0.04	0.91	-0.03	0.02	0.02
FT Wilshire Emerging Large Pure Quality	-0.01	0.03	0.96	-0.01	0.00
FT Wilshire Emerging Large Pure Size	0.04	-0.01	-0.02	1.00	-0.02
FT Wilshire Emerging Large Pure Value	-0.01	0.01	0.00	-0.02	0.94

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 Pure Beta	17.42	14.23	2.14	2.83	1.83	12.22
FT Wilshire Emerging Large Pure Momentum	14.93	12.02	2.31	2.31	1.57	11.48
FT Wilshire Emerging Large Pure Quality	14.34	11.98	2.58	2.90	1.85	9.29
FT Wilshire Emerging Large Pure Size	17.53	15.27	1.78	2.30	1.33	12.09
FT Wilshire Emerging Large Pure Value	9.93	9.72	1.16	3.38	0.73	6.60

Sector breakdown - Weights %

Sector	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large Pure Beta	FT Wilshire Emerging Large Pure Momentum	FT Wilshire Emerging Large Pure Quality	FT Wilshire Emerging Large Pure Size	FT Wilshire Emerging Large Pure Value
Agriculture, Food and Beverage	2.25	2.21	1.57	2.21	2.28	2.32
Consumer Goods and Services	10.65	10.28	9.17	10.07	10.92	10.77
Digital Information and Services	11.55	12	11.67	11.57	11.46	11.8
Energy	6.65	6.47	6.84	6.69	6.63	6.86
Financials	21.74	21.43	22.42	22.21	22.3	21.15
Health Care	3.45	4.59	3.32	3.41	3.31	3.52
Industrials	4.57	5.27	5.56	4.72	4.92	4.33
Real Estate	1.21	1.37	1.49	1.27	1.28	1.22
Resources and Materials	7.11	7.09	8.76	7.73	7.46	7.22
Technology	25.22	23.61	23.06	24.52	23.7	25.1
Transportation	5.62	5.68	6.15	5.59	5.75	5.72

Sector breakdown - Number of constituents

Sector	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large Pure Beta	FT Wilshire Emerging Large Pure Momentum	FT Wilshire Emerging Large Pure Quality	FT Wilshire Emerging Large Pure Size	FT Wilshire Emerging Large Pure Value
Agriculture, Food and Beverage	69	10	7	8	25	11
Consumer Goods and Services	112	21	20	24	88	22
Digital Information and Services	131	16	34	16	78	34
Energy	138	16	28	24	65	23
Financials	282	52	73	71	184	85
Health Care	111	15	13	22	41	23
Industrials	147	13	18	14	46	27
Real Estate	37	1	4	3	17	5
Resources and Materials	164	17	20	23	74	30
Technology	173	63	23	24	79	23
Transportation	119	20	19	20	56	20

Country breakdown - Weights %

Name	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large Pure Beta	FT Wilshire Emerging Large Pure Momentum	FT Wilshire Emerging Large Pure Quality	FT Wilshire Emerging Large Pure Size	FT Wilshire Emerging Large Pure Value
Brazil	3.55	4.85	4.25	3.92	3.3	3.94
Chile	0.64	0.35	0.33	0	0.86	0.49
China	28.48	29.3	28.34	27.46	27.35	27.89
Colombia	0.13	0.21	0	0.17	0.24	0.2
Czech Republic	0.14	0.45	0	0	0.2	0
Egypt	0.05	0.08	0.14	0.41	0.13	0.09
Greece	0.53	0.1	0.75	1.04	1.22	0.69
Hungary	0.32	0.38	0.54	0.61	0.34	0.86
India	16.56	14.85	15.76	15.67	16.27	16.56
Indonesia	1.17	2.18	0.62	1.27	1.1	1.16
Kuwait	0.47	1.53	0.14	0	0.36	0.21
Malaysia	1.16	1.89	0.46	0.32	1.36	0.5
Mexico	1.69	1.27	1.53	2.73	1.35	2.37
Peru	0.23	0.36	0	0.24	0.31	0.21
Philippines	0.38	0.07	0.11	0.05	0.44	0.09
Poland	1.15	0.24	1.62	1.27	2.26	2.16
Province of China Taiwan	20.4	17.93	20.1	19.86	21.59	18.63
Qatar	0.4	0.92	0	0	0.77	0.24
Republic of Korea	13.11	11.8	12.42	14.84	11.29	14.86
Saudi Arabia	2.8	3.8	2.31	2.16	2.02	2.17
South Africa	3.66	2.6	5.02	4.82	4.81	2.47
Thailand	1.08	0.68	1.04	0.93	1.11	1.42
Turkey	0.47	1.76	1.84	0	0.48	0.8
United Arab Emirates	1.43	2.41	2.67	2.24	0.83	1.99

Country breakdown -Number of constituents

Name	FT Wilshire Emerging Large Cap Index	FT Wilshire Emerging Large Pure Beta	FT Wilshire Emerging Large Pure Momentum	FT Wilshire Emerging Large Pure Quality	FT Wilshire Emerging Large Pure Size	FT Wilshire Emerging Large Pure Value
Brazil	42	10	9	11	27	12
Chile	14	2	3	0	10	5
China	722	131	60	71	161	72
Colombia	4	1	0	1	3	2
Czech Republic	3	1	0	0	2	0
Egypt	1	1	1	1	1	1
Greece	9	1	3	4	9	4
Hungary	4	1	1	3	3	3
India	225	21	51	47	178	60
Indonesia	21	2	5	4	13	9
Kuwait	5	1	1	0	4	2
Malaysia	27	3	5	3	13	4
Mexico	17	4	5	7	12	8
Peru	3	1	0	2	3	2
Philippines	13	1	1	1	7	1
Poland	19	2	7	5	18	5
Province of China Taiwan	115	23	34	29	109	33
Qatar	11	2	0	0	9	2
Republic of Korea	99	12	34	27	81	31
Saudi Arabia	39	6	9	10	30	14
South Africa	29	7	7	9	28	11
Thailand	27	1	5	6	15	10
Turkey	18	4	8	0	7	4
United Arab Emirates	16	6	10	8	10	8

Index characteristics - Weight (%)

Index	Weights %					
	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 Pure Beta	244	4.01	0.41	0.16	0.03	28.21
FT Wilshire Emerging Large Pure Momentum	259	5.97	0.39	0.16	0.04	28.19
FT Wilshire Emerging Large Pure Quality	249	5.59	0.4	0.17	0.03	31.45
FT Wilshire Emerging Large Pure Size	753	2.46	0.13	0.1	0.02	9.05
FT Wilshire Emerging Large Pure Value	303	5.88	0.33	0.14	0.04	30.3

Index characteristics - Market Cap

Index	Total Market Cap (USD Millions)				
	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 Pure Beta	11,292,827.24	1,537,501.33	108,515.68	18,496.65	1,432.54
FT Wilshire Emerging Large Pure Momentum	12,829,151.82	1,537,501.33	151,033.89	18,757.31	2,232.56
FT Wilshire Emerging Large Pure Quality	12,160,645.01	1,537,501.33	164,027.68	16,924.13	2,710.58
FT Wilshire Emerging Large Pure Size	14,175,404.74	1,279,277.96	65,460.99	8,845.29	433.58
FT Wilshire Emerging Large Pure Value	13,685,779.2	1,537,501.33	168,820.72	18,274.85	1,231.67

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