

Wilshire Indexes

FT Wilshire Bitcoin Blended Price Index

December 31, 2023

Bitcoin uses peer-to-peer technology to operate with no central authority or banks; managing transactions and the issuing of Bitcoin is carried out collectively by the network. Although other cryptocurrencies have come before, Bitcoin is the first decentralized cryptocurrency which effectively solved the double spend problem.

Performance Summary



Performance data and summary metrics as of 31 December 2023

Summary Statistics

	3M	6M	YTD	1Y
Returns	56.46%	38.66%	156.42%	156.42%
Volatility	41.00%	36.74%	46.08%	46.08%
Reward/Risk Ratio	1.38	1.05	3.39	3.39
Excess Return to BTC	0.00%	0.00%	0.00%	0.00%
Excess Return to ETH	19.75%	19.15%	64.22%	64.22%
Return Correlation to BTC	1.00	1.00	1.00	1.00
Return Correlation to ETH	0.79	0.83	0.87	0.87

Key data

Objective

Establish a robust price index of Bitcoin by aggregating trades from qualifying digital asset exchanges

Number of Constituents

One

Inception date

January 1, 2018

Ticker Codes

Bloomberg FTWBTC
Reuters RIC .FTWBTC

About Wilshire

300+

employees

10

global offices

500+

institutional investors,
financial advisors and
intermediaries clients globally

Key Information

Review Frequency	-	
Weighting Scheme	-	
Currency	USD	
Largest Constituent/Weight	Bitcoin	100.00%
Smallest Constituent/Weight	Bitcoin	100.00%
Number of Constituents	1	
Symbol/RIC	FTWBTC	.FTWBTC
DATS Classification	Digital Currencies - General Purpose	

For More Information

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

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