# Wilshire Indexes

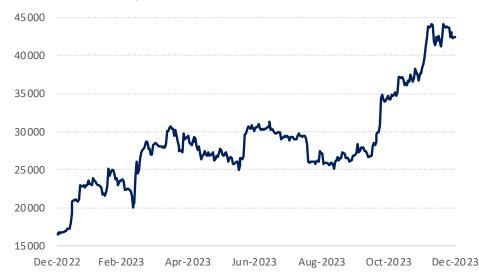
# FT Wilshire Bitcoin Blended Price Index

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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