

# Wilshire Indexes

## FT Wilshire Broad Market Index

December 31, 2023

The FT Wilshire Broad Market Index is designed to capture the performance of a basket of digital assets which represent the largest 25% by circulating market value of the FT Wilshire universe.

### Performance Summary



Performance data and summary metrics as of 31 December 2023

### Summary Statistics

	3M	6M	YTD	1Y
Returns	57.16%	39.00%	139.68%	139.68%
Volatility	39.66%	35.92%	44.95%	44.95%
Reward/Risk Ratio	1.44	1.09	3.11	3.11
Excess Return to BTC	0.70%	0.34%	-16.73%	-16.73%
Excess Return to ETH	20.45%	19.49%	47.48%	47.48%
Return Correlation to BTC	0.98	0.98	0.98	0.98
Return Correlation to ETH	0.88	0.91	0.94	0.94

### Key data

#### Objective

Captures the performance of a basket of digital assets which represent the largest 25% by circulating market value

#### Number of Constituents

17

#### Inception date

January 1, 2018

#### Ticker Codes

Bloomberg FTWDBROAD  
Reuters RIC .FTWDBROAD

### About Wilshire

300+

employees

10

global offices

500+

institutional investors,  
financial advisors and  
intermediaries clients globally

## Key Information

Review Frequency	Quarterly	
Weighting Scheme	Circulating Market Value	
Currency	USD	
Largest Constituent/Weight	Bitcoin	65.87%
Smallest Constituent/Weight	Ethereum Classic	0.25%
Number of Constituents	17	
Symbol/RIC	FTWDBROAD	.FTWDBROAD
DATS Classification	-	

## For More Information

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

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