Wilshire Indexes

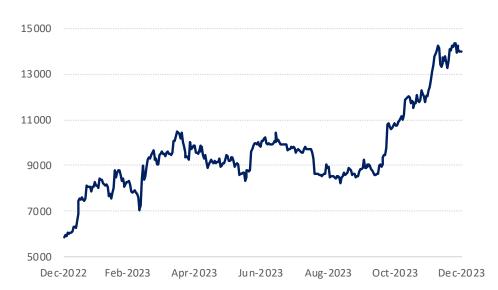
FT Wilshire Broad Market Index

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

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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 or email wilshire.indexes@wilshire.com.

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