# Wilshire Indexes

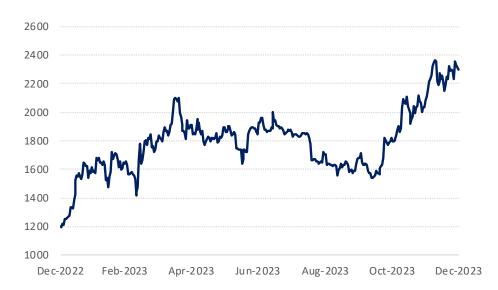
# FT Wilshire Ethereum Blended Price Index

December 31, 2023



Ethereum is a decentralized platform that runs smart contracts; applications that run exactly as programmed without any possibility of downtime, censorship, fraud or third party interference.

## **Performance Summary**



Performance data and summary metrics as of 31 December 2023

#### **Summary Statistics**

	3M	6M	YTD	1Y
Returns	36.71%	19.51%	92.20%	92.20%
Volatility	43.15%	37.81%	45.97%	45.97%
Reward/Risk Ratio	0.85	0.52	2.01	2.01
Excess Return to BTC	-19.75%	-19.15%	-64.22%	-64.22%
Excess Return to ETH	0.00%	0.00%	0.00%	0.00%
Return Correlation to BTC	0.79	0.83	0.87	0.87
Return Correlation to ETH	1.00	1.00	1.00	1.00

## Key data

## Objective

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

#### **Number of Constituents**

One

## Inception date

January 1, 2018

#### **Ticker Codes**

Bloomberg WDETH
Reuters RIC .FTWETH

## **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	Ethereum	100.00%	
Smallest Constituent/Weight	Ethereum	100.00%	
Number of Constituents		1	
Symbol/RIC	FTWETH	.FTWETH	
DATS Classification	Computation Platforms - Smart Contract Platforms		

## For More Information

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

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