

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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