

Wilshire Indexes

FT Wilshire Digital Asset Infrastructure Index

December 31, 2023

The FT Wilshire Digital Asset Infrastructure Index provides exposure to the layer 1 digital assets which are members of the Digital Asset Infrastructure theme. The theme is determined using the Digital Asset Taxonomy System (DATS).

Performance Summary



Performance data and summary metrics as of 31 December 2023

Summary Statistics

	3M	6M	YTD	1Y
Returns	123.10%	106.92%	162.01%	162.01%
Volatility	57.22%	51.20%	56.81%	56.81%
Reward/Risk Ratio	2.15	2.09	2.85	2.85
Excess Return to BTC	66.64%	68.25%	5.59%	5.59%
Excess Return to ETH	86.39%	87.41%	69.81%	69.81%
Return Correlation to BTC	0.60	0.65	0.74	0.74
Return Correlation to ETH	0.64	0.72	0.83	0.83

Key data

Objective

Provides exposure to a basket of layer 1 digital assets which are members of the Digital Asset Infrastructure theme

Number of Constituents

10

Inception date

January 1, 2018

Ticker Codes

Bloomberg FTWINF

Reuters RIC.FTWDINF

About Wilshire

300+

employees

10

global offices

500+

institutional investors,
financial advisors and
intermediaries clients globally

Key Information

Review Frequency	Quarterly	
Weighting Scheme	Capped Circulating Market Value	
Currency	USD	
Largest Constituent/Weight	Solana	29.16%
Smallest Constituent/Weight	Algorand	1.38%
Number of Constituents	10	
Symbol/RIC	FTWDINF	.FTWDINF
DATS Classification	Digital Asset Infrastructure	

For More Information

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

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