# Wilshire Indexes

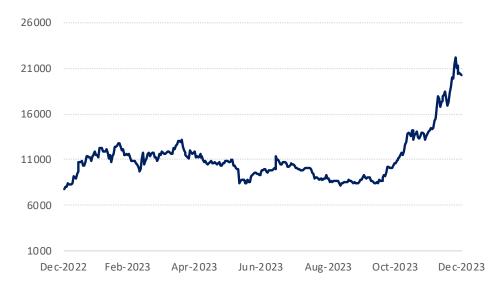
# FT Wilshire Digital Asset Infrastructure Index

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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