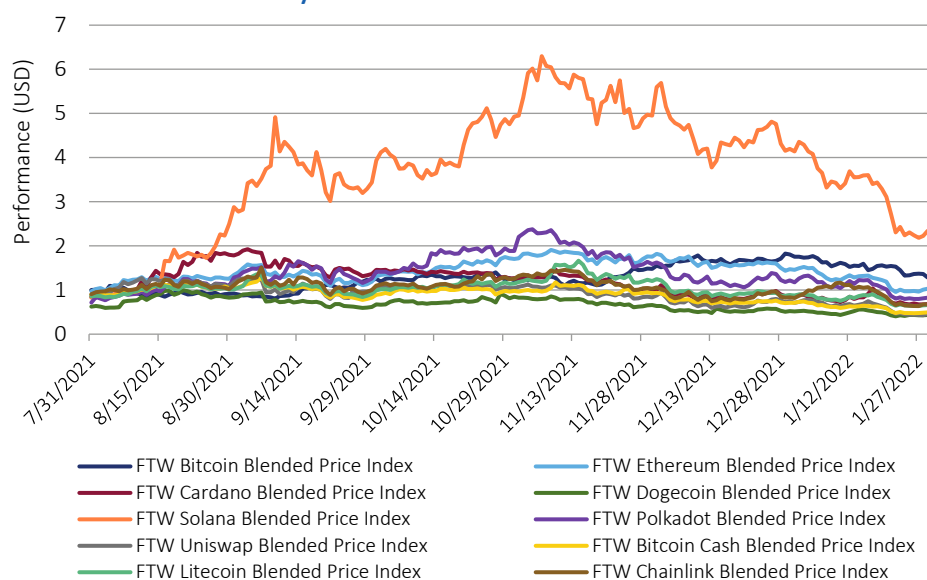


FT Wilshire Blended Price Digital Asset Indexes

As of January 30, 2022

The FT Wilshire Blended Price Digital Asset Indexes are designed to provide investors with an institutionally rigorous benchmark that measures the performance and value of single digital asset. It provides genuine price discovery derived from highly rated digital asset exchanges and offers a high level of data transparency. Ten versions of the index are maintained each covering one of the following digital assets: Bitcoin, Ethereum, Cardano, Dogecoin, Solana, Polkadot, Uniswap, Bitcoin Cash, Litecoin, and Chainlink.

Performance History



Digital Assets rebased to the value of one on July 31, 2021 for illustrative purposes.

Performance Metrics

	Bitcoin	Ethereum	Cardano	Dogecoin	Solana	Polkadot	Uniswap	Bitcoin Cash	Litecoin	Chainlink
Index Value	37920.02	2603.56	1.04	0.14	93.35	18.18	10.80	290.12	108.66	17.78
6 Mo. Ann. Return	-16%	13%	-37%	-54%	646%	25%	-73%	-71%	-42%	-32%
6 Mo. Ann. Volatility	63%	82%	108%	102%	142%	121%	113%	78%	92%	115%
Reward/Risk Ratio	-0.25	0.16	-0.34	-0.53	4.56	0.21	-0.65	-0.91	-0.45	-0.28

Objective

To measure the performance and value of individual digital assets

Key Features

- Calculated every time a new trade is executed on a contributing exchange
- High level of transparency

Quick Facts

Number of Constituents

One

Weighting

N/A

Review Frequency

Quarterly

Calculation Frequency

Trade-by-trade basis (tick frequency)

History Availability

Daily from September 10, 2018

6-Month Return Correlations

	Bitcoin	Ethereum	Cardano	Dogecoin	Solana	Polkadot	Uniswap	Bitcoin Cash	Litecoin	Chainlink
Bitcoin	1.00	0.79	0.70	0.77	0.25	0.65	0.73	0.77	0.77	0.72
Ethereum	0.79	1.00	0.71	0.80	0.30	0.79	0.89	0.75	0.78	0.81
Cardano	0.70	0.71	1.00	0.72	0.19	0.60	0.72	0.69	0.75	0.66
Dogecoin	0.77	0.80	0.72	1.00	0.23	0.70	0.82	0.81	0.75	0.74
Solana	0.25	0.30	0.19	0.23	1.00	0.28	0.26	0.14	0.28	0.38
Polkadot	0.65	0.79	0.60	0.70	0.28	1.00	0.84	0.65	0.67	0.78
Uniswap	0.73	0.89	0.72	0.82	0.26	0.84	1.00	0.76	0.75	0.80
Bitcoin Cash	0.77	0.75	0.69	0.81	0.14	0.65	0.76	1.00	0.81	0.81
Litecoin	0.77	0.78	0.75	0.75	0.28	0.67	0.75	0.81	1.00	0.72
Chainlink	0.72	0.81	0.66	0.74	0.38	0.78	0.80	0.81	0.72	1.00

Investors cannot directly invest in an index although they can invest in mutual funds or exchange-traded funds that seek to match the holdings of an index.

For More Information

Please visit www.wilshire.com or email ftwilshireindexes@wilshire.com.

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