

# FTSE Bitcoin and Gold Risk Weighted Index

Digital-Asset | Multi-Asset

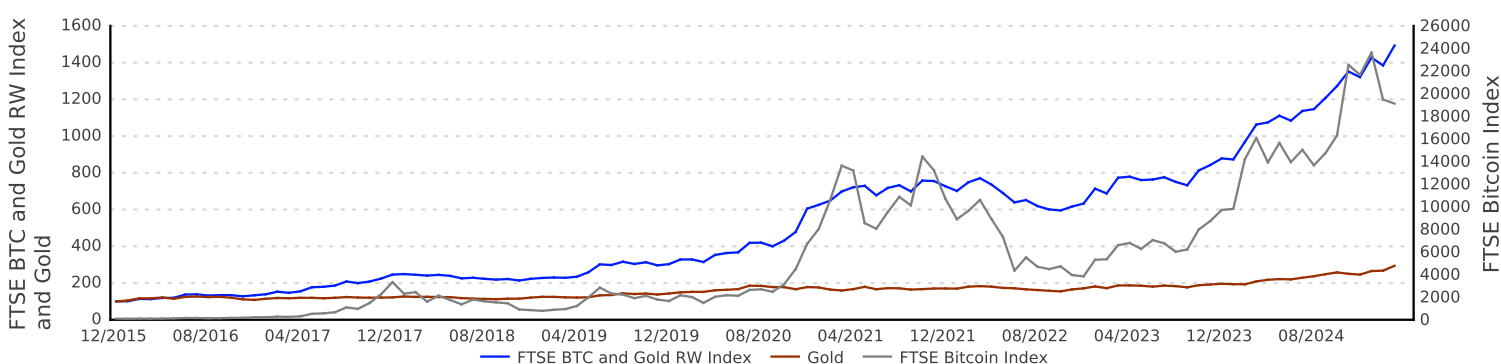
The FTSE Bitcoin and Gold Risk Weighted Index reflects the performance of a combination of the FTSE Bitcoin Index and Gold spot price returns.

The weighting of each component is based on the inverse historical volatility.

## INDEX PROFILE

Description	Return pa (%)	Volatility pa (%)	Reward/Risk Ratio	Max Drawdown (%)	Relative Return pa (%)	Tracking Error pa (%)	Information Ratio	Correlation (%)
<b>FTSE BTC and Gold RW Index</b>	<b>33.95</b>	<b>18.70</b>	<b>1.82</b>	<b>-26.01</b>				
FTSE Bitcoin Index	76.46	66.77	1.15	-83.22	-24.09	54.42	-0.44	73.94
Gold	12.36	13.88	0.89	-21.21	19.21	14.12	1.36	66.08

## INDEX PERFORMANCE



### Returns (in %)

	FTSE BTC and Gold RW Index	FTSE Bitcoin Index	Gold
1 Month	7.83	-1.89	9.90
3 Months	13.03	-11.78	19.39
6 Months	23.69	29.72	18.45
YTD	13.03	-11.78	19.39
1 Year	40.50	18.88	40.68
2 Years*	38.96	70.23	25.44
3 Years*	24.67	21.73	17.06
5 Years*	36.55	66.49	14.13

\* Annualised

### Volatility (in %)\*

	FTSE BTC and Gold RW Index	FTSE Bitcoin Index	Gold
1 Month	13.68	49.67	12.89
3 Months	13.38	44.31	11.68
6 Months	14.97	49.22	13.14
YTD	13.38	44.31	11.68
1 Year	15.33	49.56	13.91
2 Years	14.96	47.48	12.97
3 Years	15.99	53.44	13.24
5 Years	18.51	59.16	14.48

\* Annualised

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	USD
Composition:	FTSE Bitcoin Index Gold
Weighting:	Inversely proportional to the 90 day historical volatility of the component
Rebalancing:	Quarterly
Pricing:	Bitcoin: FTSE DAR Reference Price 22:00 (UTC) Fixing Gold: LBMA 15:00 (London) Fixing
Calculation Frequency:	Daily (End of Day)
Base Date:	December 31, 2015

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