

FTSE Bitcoin Index

Data as at: 29 November 2024

FTSE Russell has partnered with Digital Asset Research to develop the FTSE Digital Asset Index Series to represent the investable Digital Asset market. The FTSE Bitcoin Index, which is part of the FTSE Digital Asset Index Series, reflects the settlement price of Bitcoin as determined by the FTSE DAR Reference Price. The Index is calculated on an hourly basis from Sunday 00:00 UTC to Friday 23:00 UTC. The index reflects price levels and does not incorporate any network events such as forks. The index was designed to meet the requirements of EU BMR and UK BMR. FTSE is the Benchmark Administrator for the index.

The FTSE Digital Asset Index Series leverages the FTSE DAR Reference Price-Benchmark Assets price data. This underlying pricing employs a methodology designed to capture data from vetted exchanges. In addition, fundamental to the index methodology, ongoing monitoring of exchanges and assets is provided by Digital Asset Research.

The performance charts and tables in this factsheet are based on daily USD denominated index values for 22:00 UTC.

10-Year Performance



Performance and Volatility

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Bitcoin Index	65.0	44.2	132.2	158.1	70.5	1,162.7	19.5	66.1	44.6	57.4	68.0
FTSE Ethereum Index	42.7	-5.1	57.1	75.5	-22.4	2,251.7	-8.1	88.1	53.3	71.0	85.5

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance

Index % (USD)	2019	2020	2021	2022	2023
FTSE Bitcoin Index	94.3	304.8	59.6	-64.2	153.2
FTSE Ethereum Index	-1.7	475	398.7	-67.5	90.9

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

The index is designed to be investable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

BBG Ticker

FBTCUSD

RIC

.FTFBTCUSD22

Risk/Return Ratio and Drawdown

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Bitcoin Index	2.6	0.3	1.0	1.0	-26.6	-73.3	-77.0	-83.6
FTSE Ethereum Index	1.1	-0.1	1.0	-	-45.3	-77.9	-78.7	-

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
 Drawdown - based on daily data

INFORMATION

Index Launch

9 June 2021

Base Date

1 September 2011

Base Value

8.125

Index Calculation

The Index is calculated on an hourly basis from Sunday 00:00 UTC to Friday 23:00 UTC

End-of-Day Distribution

Via SFTP and email

Currency

USD, CAD, EUR, GBP, JPY, KRW, SGD, HKD, CNY, AUD

Review Dates

Quarterly in March, June, September, and December

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