

# FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST)

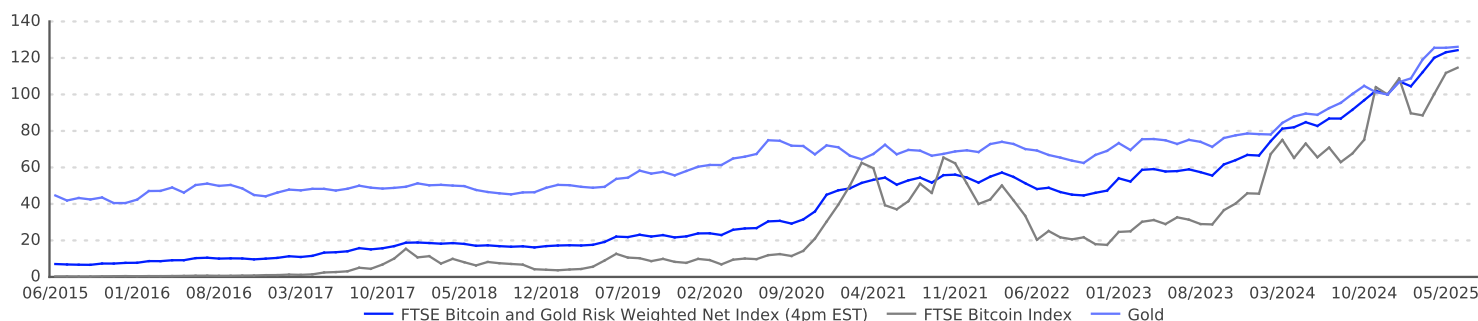
Digital-Asset | Multi-Asset

FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST) tracks the performance of spot Bitcoin and spot Gold, with component weights determined by the inverse historical volatility of the FTSE DAR Bitcoin Reference Price and the WMR Metals Gold Price. As a net index, it incorporates annualized holding fees—50 basis points for Bitcoin and 40 basis points for Gold—into its calculation.

## INDEX PROFILE

Description	Return pa (%)	Volatility pa (%)	Reward/Risk Ratio	Max Drawdown (%)	Relative Return pa (%)	Tracking Error pa (%)	Information Ratio	Correlation (%)
<b>FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST)</b>	<b>33.20</b>	<b>19.17</b>	<b>1.73</b>	<b>-25.66</b>				
FTSE Bitcoin Index	82.40	66.89	1.23	-82.88	-26.97	54.38	-0.50	73.50
Gold	10.95	14.35	0.76	-21.21	20.06	14.45	1.39	66.27

## INDEX PERFORMANCE



## Returns (in %)

	FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST)	FTSE Bitcoin Index	Gold
1 Month	0.92	2.58	0.43
3 Months	10.78	29.51	5.91
6 Months	24.25	14.68	26.12
YTD	24.25	14.68	26.12
1 Year	50.16	74.92	41.95
2 Years	46.36	87.36	31.54
3 Years	37.15	77.94	22.11
5 Years	35.94	63.70	13.35

\* Annualised

## Volatility (in %)\*

	FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST)	FTSE Bitcoin Index	Gold
1 Month	12.78	30.09	16.95
3 Months	20.12	38.45	23.98
6 Months	17.91	44.33	19.12
YTD	17.91	44.33	19.12
1 Year	18.84	52.81	17.38
2 Years	17.33	49.03	15.21
3 Years	17.56	50.45	14.77
5 Years	19.68	61.52	15.10

\* Annualised

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	USD
Composition:	FTSE Bitcoin Index Gold
Weighting:	Inversely proportional to the 90 day historical volatility
Rebalancing:	Quarterly
Pricing:	Bitcoin: FTSE DAR Reference Prices – reflecting Eastern Standard Time (EST) 1-hour lookback index fixes Gold: WMR Metals Gold Price 4pm Eastern Standard Time (EST) index fix
Calculation Frequency:	Daily (End of Day)
Base Date:	December 31, 2024

VENDOR CODES

BTCGLDRW4 FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST)

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