



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

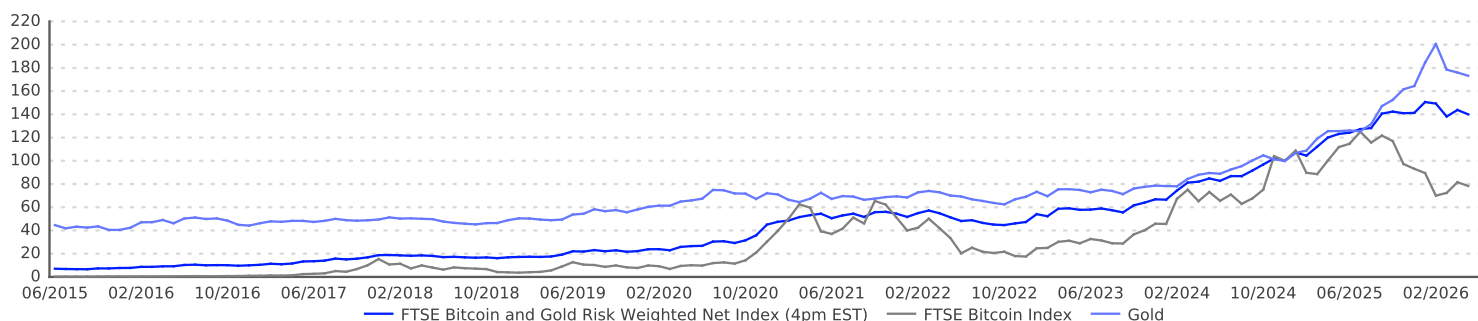
Digital-Asset | Multi-Asset

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 (%)
FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST)	31.47	19.68	1.60	-25.66				
FTSE Bitcoin Index	67.49	65.24	1.03	-82.88	-21.51	52.92	-0.41	71.77
Gold	13.23	15.78	0.84	-21.21	16.11	14.41	1.12	69.01

INDEX PERFORMANCE



Returns (in %)

	FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST)	FTSE Bitcoin Index	Gold
1 Month	-2.62	-3.95	-1.58
3 Months	-6.22	11.91	-13.64
6 Months	-0.70	-19.44	7.23
YTD	-0.91	-15.92	5.37
1 Year	13.71	-29.94	37.96
2 Years	28.50	3.51	39.12
3 Years	34.31	39.31	32.26
5 Years	20.80	14.80	19.06

* Annualised

Volatility (in %)*

	FTSE Bitcoin and Gold Risk Weighted Net Index (4pm EST)	FTSE Bitcoin Index	Gold
1 Month	19.21	28.92	21.18
3 Months	25.30	37.71	27.32
6 Months	28.69	47.01	31.74
YTD	30.38	47.83	33.56
1 Year	23.87	41.73	26.18
2 Years	21.52	47.77	22.10
3 Years	19.71	47.18	19.37
5 Years	18.72	54.57	17.55

* Annualised

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Currency:	USD
Composition:	Bitcoin - FTSE DAR Reference Prices 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 - 4pm EST gold spot prices from WMR Metals package
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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