

FTSE Bitcoin and Gold Risk Weighted Index

Digital-Asset | Multi-Asset

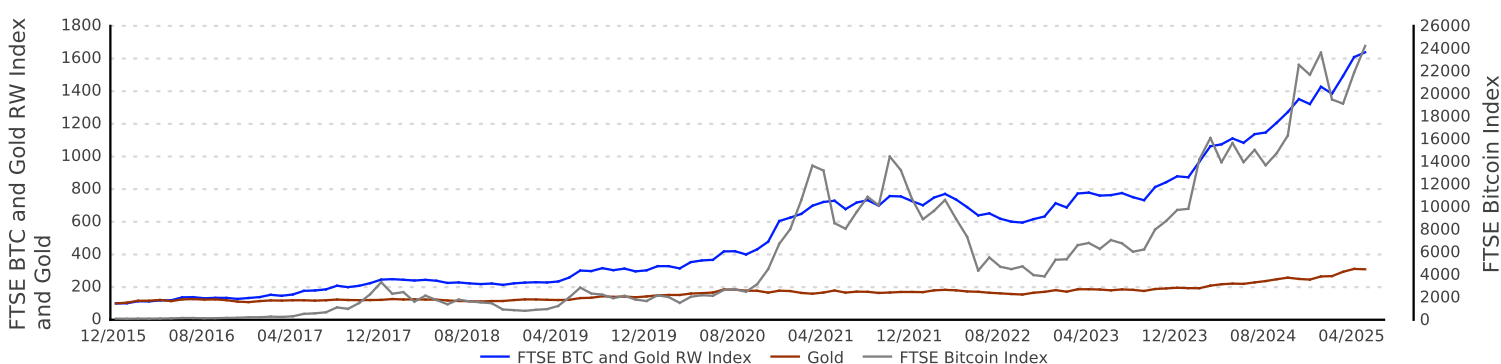
The FTSE Bitcoin and Gold Risk Weighted Index reflects the performance of a combination of the FTSE Bitcoin Index and Gold spot price returns.

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 (%)
FTSE BTC and Gold RW Index	34.57	18.81	1.84	-26.01				
FTSE Bitcoin Index	79.14	66.39	1.19	-83.22	-24.88	54.13	-0.46	73.32
Gold	12.74	14.22	0.90	-21.21	19.37	14.05	1.38	67.04

INDEX PERFORMANCE



Returns (in %)

	FTSE BTC and Gold RW Index	FTSE Bitcoin Index	Gold
1 Month	1.81	10.77	-0.74
3 Months	18.30	24.30	15.63
6 Months	21.20	7.40	23.63
YTD	24.00	11.76	25.62
1 Year	47.49	54.88	39.57
2 Years*	46.76	96.56	29.17
3 Years*	33.41	48.94	21.25
5 Years*	35.15	61.97	13.65

* Annualised

Volatility (in %)*

	FTSE BTC and Gold RW Index	FTSE Bitcoin Index	Gold
1 Month	18.41	29.01	23.66
3 Months	21.28	44.01	23.38
6 Months	18.15	43.33	18.34
YTD	18.54	43.19	19.48
1 Year	17.23	48.54	16.53
2 Years	15.94	47.63	14.57
3 Years	16.54	52.14	14.33
5 Years	18.38	58.14	14.90

* 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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