

FTSE Digital Asset Index Series - 2022 Index Review Timetable

02 September 2022

The 2022 review timetable for the FTSE Digital Asset Index Series is as follows:

Event	Date	Description
Digital Asset Classification Data Cut Off Date	23 August 2022	Cut date to determine Classification Status. T-7 business days of month end prior to the Rebalance Date.
Digital Asset Economic Data Cut Off Date	31 August 2022	Cut date to determine Economic Data. Month end prior to the Rebalance Date.
Digital Asset Effective Date	16 September 2022	Review changes applied as of 22:00 UTC.
Digital Asset Exchange Classification Data Cut Off Date	30 September 2022	Cut date to determine Exchange Eligibility.
Digital Asset Exchange Effective Date	21 October 2022	Pricing feed changes applied as of 22:00 UTC. Intra-quarter Index Rebalance Date if digital assets are removed from the eligible universe.
Digital Asset Classification Data Cut Off Date	21 November 2022	Cut date to determine Classification Status. T-7 business days of month end prior to the Rebalance Date.**
Digital Asset Economic Data Cut Off Date	30 November 2022	Cut date to determine Economic Data. Month end prior to the Rebalance Date.
Digital Asset Effective Date	16 December 2022	Review changes applied as of 22:00 UTC.
Digital Asset Exchange Classification Data Cut Off Date	31 December 2022	Cut date to determine Exchange Eligibility.

Definitions

Digital Asset Classification Status: each eligible digital asset is classified by Benchmark Status, Consensus Mechanism*, DeFi Thematic and DAR Taxonomy. *Example: Bitcoin: Benchmark, Proof-of-Work, DeFi = N, Digital Currencies, General Purpose, Standard Monetary Protocols.*

Economic Data: each eligible digital asset's quarterly Tokens in Issue is determined by the FTSE DAR Reference Price at 22:00 UTC on the last day of the month prior to the Rebalance Month. *Example: Bitcoin:* 19,311,107, 31679.2503160528.

^{*}Please note that only Benchmark Assets are given Consensus Mechanism Classifications.

Digital Asset Exchange Classification Status: digital asset exchanges are vetted on a quarterly basis and classified as either Participating, Watchlist or Unclassified Exchanges. *Example: Gemini: Participating.*

**Please note that per the Guide to the Vetting of Digital Assets and Digital Asset Exchanges, an asset must trade on a minimum of two Participating Exchanges to be included in the eligible universe. Therefore changes to Exchange Classification could result in changes to digital asset eligibility resulting in an intraquarter rebalance to FTSE Digital Asset Indices.

Guide to the Vetting of Digital Assets and Digital Asset Exchanges

FTSE Digital Asset Index Series Ground Rules

For further information please contact FTSE Russell Client Services at info@ftserussell.com or call:

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