

FTSE Digital Asset All Cap Index (4pm EST)

About the index

The FTSE Digital Asset All Cap Index (4pm EST) measures the performance of the large, mid, and small cap segments of the eligible digital asset universe by circulating weight. The index is constructed to provide coverage of the top 99% of the eligible digital asset universe. The index is rebalanced quarterly to measure the performance of the broad digital market trends.

The FTSE Global Digital Asset Index Series leverages the FTSE DAR Reference Price. The underlying price employs a methodology designed to capture high quality data from digital asset exchanges vetted for governance, regulatory compliance, and technical capabilities.

The index is published daily Sunday to Friday at 4pm EST in USD.

Index characteristics

(As of 5/31/2026)

	FTSE DA All Cap Index (4pm EST)	FTSE DA Total Cap Index
Average Market Cap (USDm)	88,592,830,029	36,486,965,696
Largest Asset by Market Cap (USDm)	1,462,645,823,008	1,468,701,243,193
Median Market Cap	6,203,941,143	673,145,659
Number of Holdings	22	54

Comprehensive framework to measure the expanding crypto universe

Objective construction methodology

Provides an unbiased, complete view of the global crypto markets and underlying market segments

Modular market segmentation

Distinct building blocks to provide insight into the current state of the crypto market and inform asset allocation decisions

Reliable maintenance and governance

Disciplined, reliable maintenance process backed by a well-defined, balanced governance system ensures the indexes continue to accurately reflect the market

Information

FTSE Digital Asset All Cap Index (4pm EST)

FTSE Code (PR)	FDAAC4
Bloomberg Ticker (PR)	—
Launch Date	18 Jul 2023
Base Date	16 Sep 2022
History Date	14 Apr 2019

All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance - Calendar Year

	2021	2022	2023	2024	2025
FTSE DA All Cap Index (4pm EST)	96.92	(67.27)	135.04	99.79	(11.68)
FTSE DA Total Cap Index	101.76	(67.90)	134.06	99.93	(12.10)

Data as of May 31, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

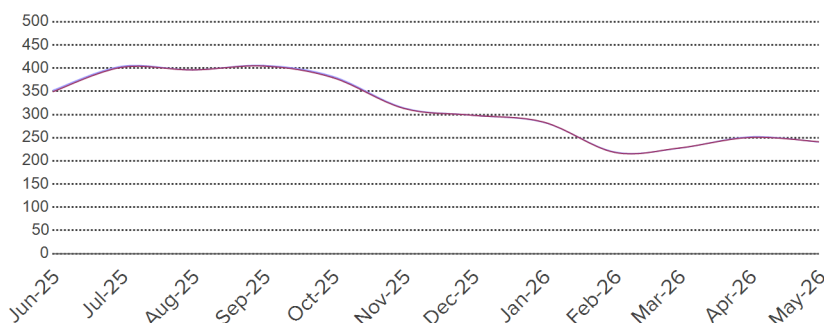
Performance

	1M	3M	6M	YTD	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception
FTSE DA All Cap Index (4pm EST)	(4.46)	9.82	(23.43)	(19.36)	(30.46)	28.86	6.37	-	38.30
FTSE DA Total Cap Index	(3.72)	10.53	(22.97)	(19.15)	(30.15)	28.70	6.18	-	38.01

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Total Return

Total return(%)



Last 12 months

— FTSE DA All Cap Index (4pm EST)
— FTSE DA Total Cap Index

Annualized risk - Standard Dev (%)

	1 Yr	3 Yr
FTSE DA All Cap Index (4pm EST)	33.50	53.35
FTSE DA Total Cap Index	33.91	52.51

As of May 31, 2026

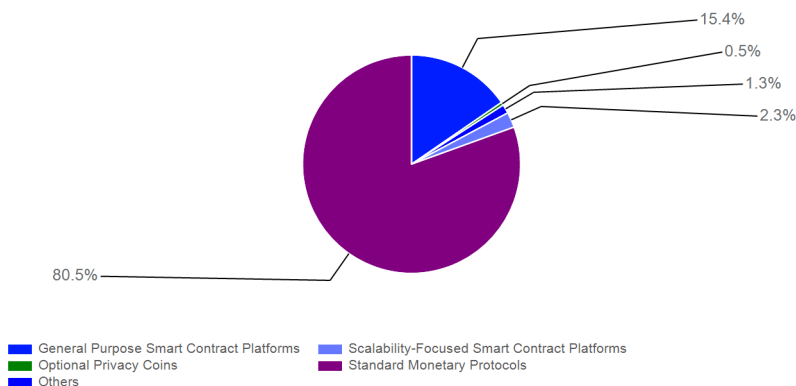
Sharpe ratio and Drawdown

	Sharpe Ratio	Max DrawDown
FTSE DA All Cap Index (4pm EST)	(1.43)	(99.99)
FTSE DA Total Cap Index	(1.37)	(52.90)

Drawdown calculated based on daily data over the last 12 months

Digital Asset Research

FTSE Russell's digital asset indices are constructed in association with Digital Asset Research (DAR), a specialized provider of crypto data. DAR provides pricing, tokens in issue, volume, classification, and other crypto data, as well as the vetting of assets and exchanges according to FTSE Russell's methodology and embedded into the FTSE DAR Reference Price.



Top Five Index Constituents

Company	Weight
Bitcoin	75.04%
Ethereum	12.46%
XRP	4.15%
Solana	2.38%
TRON	1.70%
Total*	95.73%

As of May 31, 2026

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