Index factsheet

FTSE RUSSELL
An LSEG Business

FTSE Crypto US Listed Index

About the index

The FTSE Crypto US Listed Index tracks the performance of the top 10 by market cap weight of individual digital assets excluding stable coins that are eligible for inclusion if they meet the generic listing standards established by NYSE Arca applicable to passively-managed crypto asset exchange-traded products (ETPs) registered with the Securities and Exchange Commission (SEC). This ensures the index includes only assets with established market access and regulatory oversight. Designed to provide broad and diversified exposure to the crypto market, the index includes only those assets that meet minimum market capitalization and liquidity thresholds. Constituents are weighted by the square root of market capitalization—based on circulating supply and price—to achieve a proportional balanced representation.

Eligible constituents must be part of the FTSE Digital Asset Universe and have an established FTSE DAR Reference Price, which is based on high-quality data from vetted digital asset exchanges meeting standards for governance, regulatory compliance, and technical integrity.

The index is published daily Sunday to Friday at 4pm EST and reviewed and rebalanced quarterly to reflect the evolving nature of the digital asset landscape.

Index characteristics

(As of 10/30/2026)

	FTSE Crypto US Listed Index	FTSE DA Total Cap Index
Average Market Cap (USDm)	205,676,569,529	37,067,304,084
Largest Asset by Market Cap (USDm)	823,420,402,879	1,527,364,148,375
Median Market Cap	128,202,048,924	612,345,886
Number of Holdings	10	56

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 Crypto US Listed Index	
FTSE Code (PR)	FTRT10
Bloomberg Ticker (PR)	FTRT10
Launch Date	14 Oct 2025
Base Date	19 Sep 2025
History Date	19 Jun 2022

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 Crypto US Listed Index	-	(15.80)	160.81	105.59	(19.05)
FTSE DA Total Cap Index	101.76	(67.90)	134.06	99.93	(12.10)

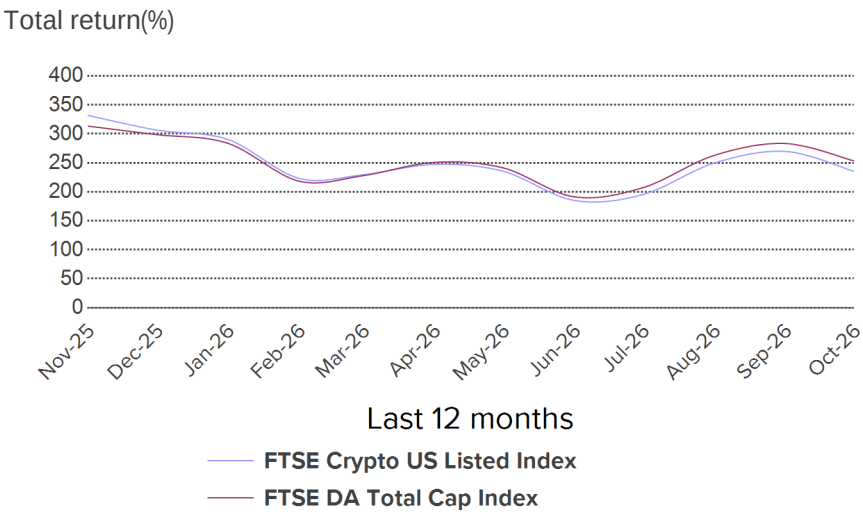
Data as of October 30, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Performance

	1M	3M	6M	YTD	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception
FTSE Crypto US Listed Index	(12.78)	20.53	(4.86)	(23.27)	(42.17)	22.29	-	-	22.90
FTSE DA Total Cap Index	(10.62)	22.27	1.00	(15.19)	(33.34)	24.38	(2.97)	-	38.96

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Total Return



Annualized risk - Standard Dev (%)

	1 Yr	3 Yr
FTSE Crypto US Listed Index	49.92	69.00
FTSE DA Total Cap Index	48.90	54.95

As of October 30, 2026

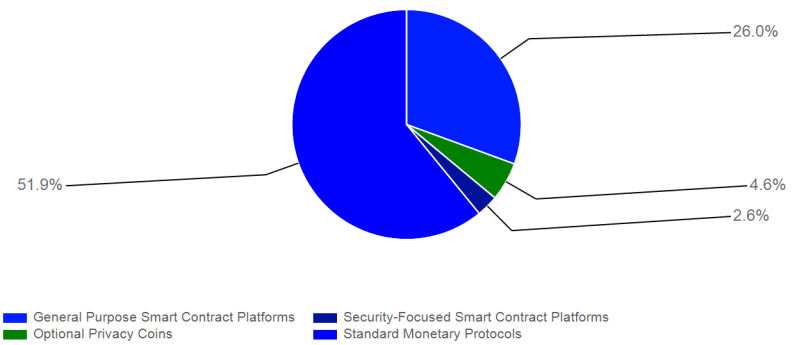
Sharpe ratio and Drawdown

	Sharpe Ratio	Max DrawDown
FTSE Crypto US Listed Index	(1.10)	(63.05)
FTSE DA Total Cap Index	(0.88)	(56.94)

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	40.03%
Ethereum	16.30%
Binance Coin	9.71%
XRP	8.60%
Solana	7.38%
Total*	**82.02%**

As of October 30, 2026

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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