

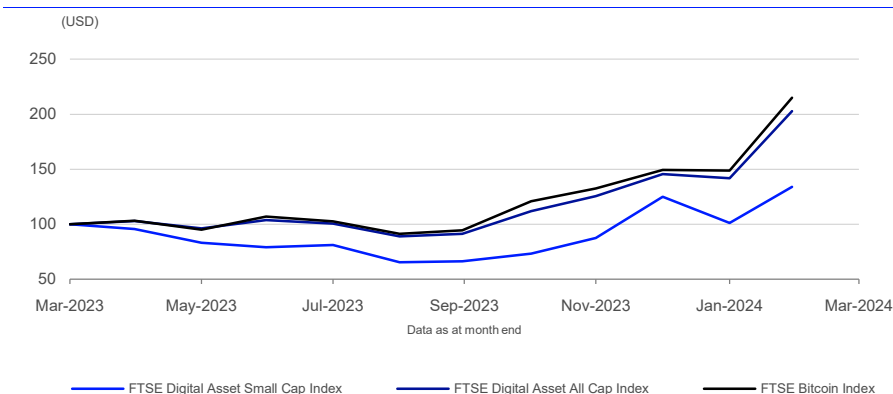
FTSE Digital Asset Small Cap Index

Data as at: 29 March 2024

The FTSE Digital Asset Small Cap Index measures the performance of the small cap segment of the eligible digital asset universe by circulating weight. Universe eligibility is defined by the digital assets included in the FTSE DAR Reference Price – Benchmark Assets pricing file. The Index is constructed to provide coverage of the next 4% of the eligible digital asset universe below the mid cap segment and above the micro cap segment and is a subset of the FTSE Global Digital Asset Index Series. The eligible constituents are ranked and circulating supply weighted on a quarterly basis on the third Friday of March, June, September and December. The index reports price returns only and does not incorporate any network events such as forks. The index series is rebalanced quarterly to ensure index accuracy. The index series and underlying reference price data were designed to meet the requirements of EU BMR and UK BMR. FTSE is the Benchmark Administrator for the index.

FTSE Russell has partnered with Digital Asset Research to develop the FTSE Global Digital Asset Index Series to represent the investable Digital Asset market. The underlying pricing employs a methodology designed to capture data from vetted exchanges. In addition, fundamental to the index methodology, ongoing monitoring of exchanges and assets is provided by Digital Asset Research.

1-Year Performance



Performance and Volatility

| Index (USD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|------------------------------------|----------|-------|------|-------|-------|---------|--------------|------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Digital Asset Small Cap Index | 41.9 | 149.4 | 41.9 | 65.5 | -51.6 | - | -21.5 | - | 50.9 | 77.9 | - |
| FTSE Digital Asset All Cap Index | 58.8 | 150.7 | 58.8 | 128.6 | 14.1 | - | 4.5 | - | 37.8 | 66.8 | - |
| FTSE Bitcoin Index | 65.6 | 158.5 | 65.6 | 143.8 | 18.0 | 1,602.2 | 5.7 | 76.3 | 38.5 | 64.4 | 72.1 |

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance

| Index % (USD) | 2019 | 2020 | 2021 | 2022 | 2023 |
|------------------------------------|------|-------|------|-------|-------|
| FTSE Digital Asset Small Cap Index | - | 68.6 | 94.4 | -74.2 | 57.6 |
| FTSE Digital Asset All Cap Index | - | 299.5 | 100 | -67.6 | 134.1 |
| FTSE Bitcoin Index | 94.3 | 304.8 | 59.6 | -64.2 | 153.2 |

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

The index is designed to be investable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Index excellence

Index construction that starts with data vetted to provide an accurate, responsive and reliable measurement of the digital asset market.

Institutional quality

Specialized methodology created to meet practical investor needs for investability and tradability.

Regulatory integrity

Reliable maintenance and governance are backed by a disciplined process to ensure the index series reflects industry standards.

Risk/Return Ratio and Drawdown

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|------------------------------------|-------------------|------|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Digital Asset Small Cap Index | 1.0 | -0.3 | - | - | -43.7 | -90.2 | - | - |
| FTSE Digital Asset All Cap Index | 2.5 | 0.1 | - | - | -22.5 | -78.4 | - | - |
| FTSE Bitcoin Index | 2.7 | 0.1 | 1.0 | 0.9 | -19.6 | -77.0 | -77.0 | -83.6 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

About Digital Assets Research (DAR)

The FTSE Global Digital Asset Index Series has been developed in partnership with Digital Asset Research (DAR), a specialized provider of ‘clean’ digital asset data, insights, and research for institutional clients. Since 2017, DAR has been collecting and validating digital asset prices and monitoring the source exchanges to meet a strict set of quality standards. DAR’s objective is to provide unbiased expertise in the digital asset space to traditional financial investors, and it does not accept token projects or digital asset exchanges as clients. DAR participates in the continuing evolution of digital asset data integrity by emphasizing quality, transparency, and accuracy in its investor solutions.

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INFORMATION

Index Launch

28 November 2022

Base Date

16 September 2022

Base Value

10000

Index Calculation

The Index is calculated end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, CAD, EUR, GBP, JPY, KRW, SGD, HKD, CNY, AUD

Review Dates

Quarterly in March, June, September, and December

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
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