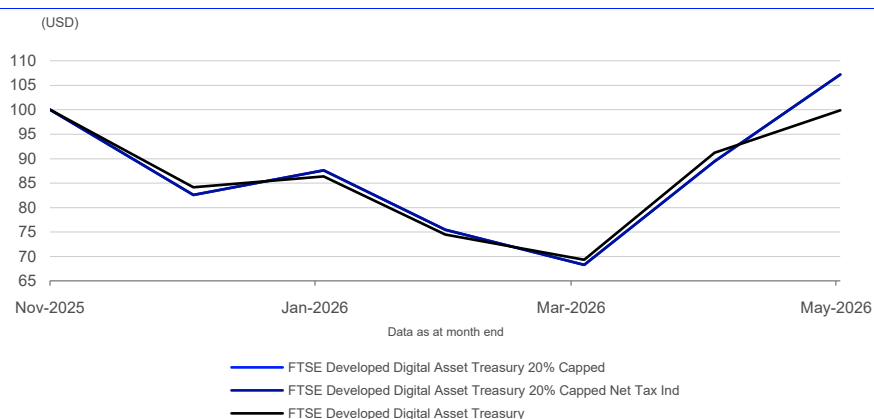


FTSE Developed Digital Asset Treasury 20% Capped Index

Data as at: 29 May 2026

The FTSE Developed Digital Asset Treasury 20% Capped Index represents the performance of developed market companies with material, publicly disclosed digital asset holdings. The index is derived from the FTSE Developed Digital Asset Treasury Index, with companies weighted based on their free float-adjusted market capitalization and capped quarterly to limit company-level concentration, subject to liquidity-based limits.

6-Month Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Digital Asset Treasury 20% Capped	42.1	7.2	29.8	-	-	-	-	-	-	-	-
FTSE Developed Digital Asset Treasury 20% Capped Net Tax Ind	42.1	7.2	29.8	-	-	-	-	-	-	-	-
FTSE Developed Digital Asset Treasury	34.1	-0.1	18.7	-	-	-	-	-	-	-	-

* 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 - Total Return

Index % (USD)	2021	2022	2023	2024	2025
FTSE Developed Digital Asset Treasury 20% Capped	-	-	-	-	-
FTSE Developed Digital Asset Treasury 20% Capped Net Tax Ind	-	-	-	-	-
FTSE Developed Digital Asset Treasury	-	-	-	-	-

FEATURES

Coverage

The index aims to cover developed market companies with material, publicly disclosed digital asset holdings

Objective

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

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Capping

To limit over-concentration in any single company, companies are capped quarterly so that no more than 18% of the index's weight may be allocated to a single company. Company weights are also subject to liquidity-based limits. Companies added from the reserve list, where required under the index methodology, are capped at 4.5% or their liquidity-based limit, whichever is lower.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Digital Asset Treasury 20% Capped	-	-	-	-	-	-	-	-
FTSE Developed Digital Asset Treasury 20% Capped Net Tax Ind	-	-	-	-	-	-	-	-
FTSE Developed Digital Asset Treasury	-	-	-	-	-	-	-	-

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Hut 8 Corp	USA	Software and Computer Services	21,304	18.54
Strategy Inc	USA	Software and Computer Services	16,838	14.66
Riot Platforms Inc	USA	Investment Banking and Brokerage Services	16,461	14.33
Bitmine Immersion Technologies Inc	USA	Technology Hardware and Equipment	14,142	12.31
Galaxy Digital Holdings Ltd	USA	Investment Banking and Brokerage Services	9,568	8.33
MARA Holdings Inc	USA	Investment Banking and Brokerage Services	9,501	8.27
CleanSpark	USA	Software and Computer Services	8,049	7.01
Keel Infrastructure Corp	Canada	Technology Hardware and Equipment	5,761	5.01
Metaplanet	Japan	Investment Banking and Brokerage Services	3,456	3.01
Trump Media & Technology Group Corp	USA	Software and Computer Services	2,627	2.29
Totals			107,707	93.75

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	10	72,648	63.23
20	Health Care	1	113	0.10
30	Financials	6	41,104	35.78
40	Consumer Discretionary	1	223	0.19
50	Industrials	1	524	0.46
65	Utilities	1	280	0.24
Totals		20	114,892	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Canada	1	5,761	5.01
Japan	2	3,736	3.25
USA	17	105,395	91.73
Totals	20	114,892	100.00

Index Characteristics

Attributes	FTSE Developed Digital Asset Treasury 20% Capped	FTSE Developed Digital Asset Treasury
Number of constituents	20	20
Dividend Yield %	0.01	0.01
Constituent (Wgt %)		
Average	5.00	5.00
Largest	18.54	46.91
Median	2.04	1.26
Top 10 Holdings (Wgt %)	93.76	96.13

INFORMATION

Index Universe

FTSE Digital Asset Treasury Index Series

Index Launch

5 June 2026

Base Date

22 September 2025

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Quarterly in March, June, September and December

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Data definitions available from
info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659