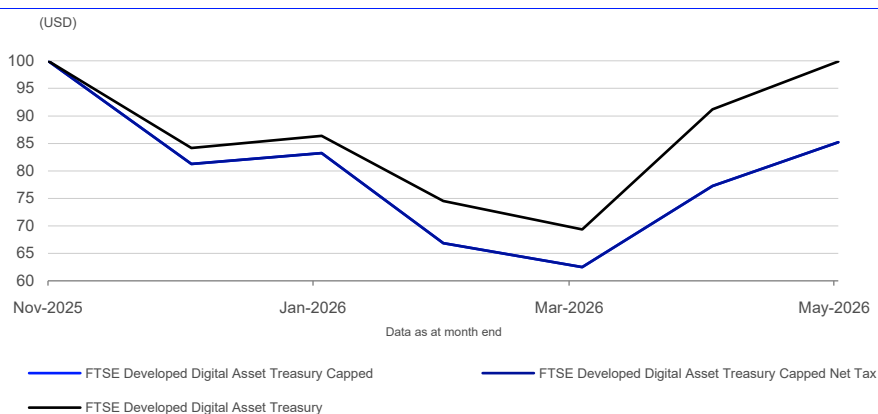


# FTSE Developed Digital Asset Treasury Capped Index

Data as at: 29 May 2026

The FTSE Developed Digital Asset Treasury 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 and aggregate 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 Capped	27.4	-14.8	4.9	-	-	-	-	-	-	-	-
FTSE Developed Digital Asset Treasury Capped Net Tax	27.4	-14.8	4.9	-	-	-	-	-	-	-	-
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 Capped	-	-	-	-	-
FTSE Developed Digital Asset Treasury Capped Net Tax	-	-	-	-	-
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, companies are capped quarterly so that no more than 20% of the index's weight may be allocated to a single company, and the aggregate weight of all companies representing more than 4.5% of the index may not exceed 48% of the total index weight. 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 Capped	-	-	-	-	-	-	-	-
FTSE Developed Digital Asset Treasury Capped Net Tax	-	-	-	-	-	-	-	-
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 %
Strategy Inc	USA	Software and Computer Services	18,709	18.52
Bitmine Immersion Technologies Inc	USA	Technology Hardware and Equipment	15,642	15.49
Hut 8 Corp	USA	Software and Computer Services	8,923	8.83
Keel Infrastructure Corp	Canada	Technology Hardware and Equipment	7,165	7.09
CleanSpark	USA	Software and Computer Services	6,648	6.58
Riot Platforms Inc	USA	Investment Banking and Brokerage Services	6,355	6.29
Metaplanet	Japan	Investment Banking and Brokerage Services	6,332	6.27
MARA Holdings Inc	USA	Investment Banking and Brokerage Services	5,998	5.94
Galaxy Digital Holdings Ltd	USA	Investment Banking and Brokerage Services	4,709	4.66
Bit Digital Inc	USA	Technology Hardware and Equipment	4,208	4.17
<b>Totals</b>			<b>84,689</b>	<b>83.85</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	10	68,961	68.27
20	Health Care	1	672	0.67
30	Financials	6	28,873	28.59
40	Consumer Discretionary	1	735	0.73
50	Industrials	1	1,208	1.20
65	Utilities	1	556	0.55
<b>Totals</b>		<b>20</b>	<b>101,005</b>	<b>100.00</b>

**Country/Market Breakdown**

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Canada	1	7,165	7.09
Japan	2	6,888	6.82
USA	17	86,952	86.09
<b>Totals</b>	<b>20</b>	<b>101,005</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE Developed Digital Asset Treasury Capped	FTSE Developed Digital Asset Treasury
Number of constituents	20	20
Dividend Yield %	0.02	0.01
Constituent (Wgt %)		
Average	5.00	5.00
Largest	18.52	46.91
Median	3.90	1.26
Top 10 Holdings (Wgt %)	83.84	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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