

FTSE Custom Digital Asset Top 20 Index

About the index

The FTSE Custom Digital Asset Top 20 Index was developed to measure the performance of the top 20 digital assets by circulating weight. The Index is a dynamic benchmark that reflects the evolving landscape of the digital asset market. Universe eligibility starts with the assets included in the FTSE Digital Asset Total Cap Index. Digital assets are further excluded, as refined by HashKey, by excluding an asset that cannot be traded on any eligible cryptocurrency exchange allowed in Hong Kong.

The Index is constructed to provide diverse and holistic coverage of the eligible digital assets that have met minimum market capitalization and liquidity criteria. The eligible constituents are ranked and circulating supply weighted on the third Friday of March, June, September and December. The Index is also capped so that no single asset exceeds 40%. The Index is capped monthly and rebalanced quarterly to best reflect the dynamic nature of the asset class.

In association with Digital Asset Research, FTSE Russell maintains the underlying Index data through a methodology designed to capture data from vetted exchanges to ensure the indices are suitable for passive products. The index reports price returns only and does not incorporate any network events such as forks.

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 Custom Digital Asset Top 20 Index

FTSE Code (PR)	FDA20HC
Bloomberg Ticker (PR)	FDA20HC
Launch Date	23 Jan 2024
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

	2020	2021	2022	2023	2024
Custom DA Top 20 Index	-	-	-	135.92	82.78
Bitcoin Index (1HR 4pm HKT)	-	-	-	-	-

Data as of May 30, 2025. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

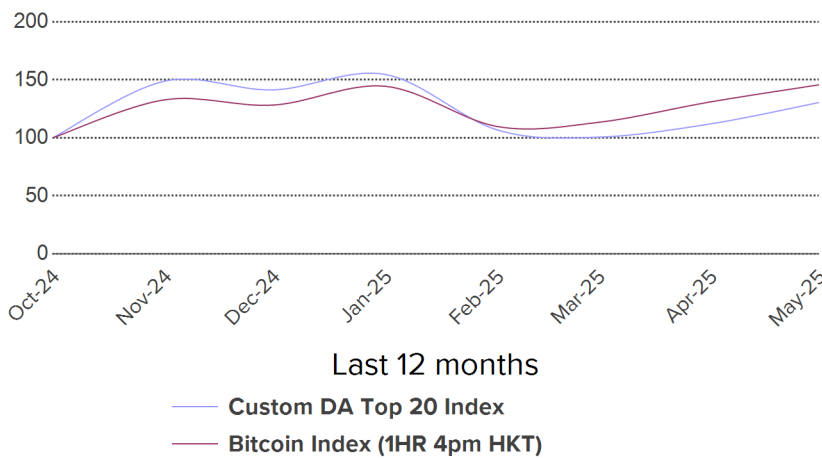
Performance

	1M	3M	6M	YTD	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception
Custom DA Top 20 Index	16.46	22.18	(12.40)	(7.68)	14.88	-	-	-	46.80
Bitcoin Index (1HR 4pm HKT)	11.26	32.80	9.75	13.64	-	-	-	-	57.05

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Total Return

Total return(%)



Annualized risk - Standard Dev (%)

	1 Yr	3 Yr
Custom DA Top 20 Index	0.19	
Bitcoin Index (1HR 4pm HKT)		

As of May 30, 2025

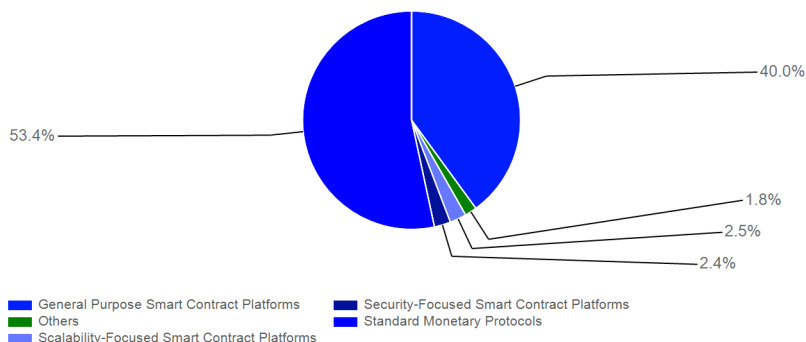
Sharpe ratio and Drawdown

	Sharpe Ratio	Max DrawDown
Custom DA Top 20 Index	0.22	(47.40)
Bitcoin Index (1HR 4pm HKT)	-	(30.65)

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	37.49%
Ethereum	30.25%
XRP	12.20%
Solana	7.78%
Dogecoin	2.90%
Total*	90.62%

As of May 30, 2025

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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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