

# FTSE Digital Asset Index (2200 UTC)

## About the index

The FTSE Digital Asset Index (2200 UTC) measures the performance of the large and mid cap segments of the eligible digital asset universe by circulating weight. The Index is constructed to provide coverage of the top 95% of the eligible digital asset universe. The index is rebalanced quarterly to measure the performance of the broad digital market trends.

The FTSE Global Digital Asset Index Series leverages the FTSE DAR Reference Price. The underlying price employs a methodology designed to capture high quality data from digital asset exchanges vetted for governance, regulatory compliance, and technical capabilities.

The index is published daily Sunday to Friday at 2200 UTC in USD.

## Index characteristics

(As of 5/31/2026)

	FTSE DA Large Mid Index	FTSE DA Total Cap Index
Average Market Cap (USDm)	315,068,303,431	36,486,965,696
Largest Asset by Market Cap (USDm)	1,468,701,243,193	1,468,701,243,193
Median Market Cap	64,076,676,046	673,145,659
Number of Holdings	6	54

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 Digital Asset Index (2200 UTC)

FTSE Code (PR)	FDALM
Bloomberg Ticker (PR)	FDALMPR
Launch Date	28 Nov 2022
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

	2021	2022	2023	2024	2025
FTSE DA Large Mid Index	100.88	(67.34)	136.54	103.62	(10.23)
FTSE DA Total Cap Index	101.76	(67.90)	134.06	99.93	(12.10)

Data as of May 31, 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.

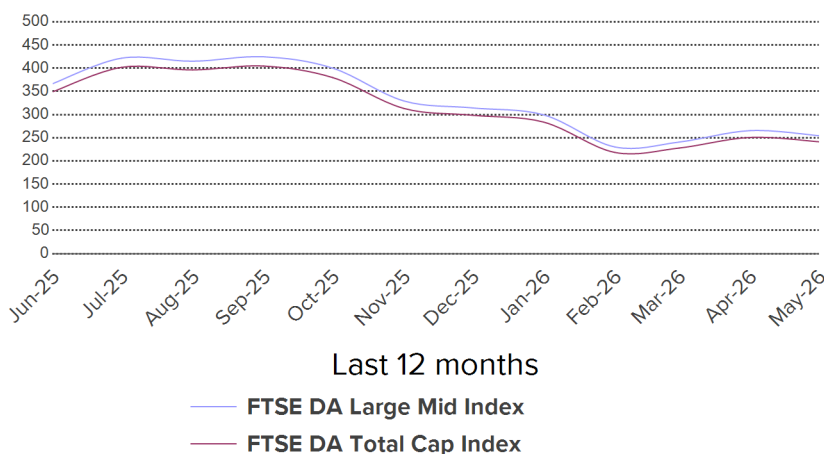
## Performance

	1M	3M	6M	YTD	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception
FTSE DA Large Mid Index	(4.11)	10.55	(22.76)	(19.05)	(29.72)	30.41	7.86	-	40.10
FTSE DA Total Cap Index	(3.72)	10.53	(22.97)	(19.15)	(30.15)	28.70	6.18	-	38.01

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## Total Return

Total return(%)



## Annualized risk - Standard Dev (%)

	1 Yr	3 Yr
FTSE DA Large Mid Index	34.00	51.93
FTSE DA Total Cap Index	33.91	52.51

As of May 31, 2026

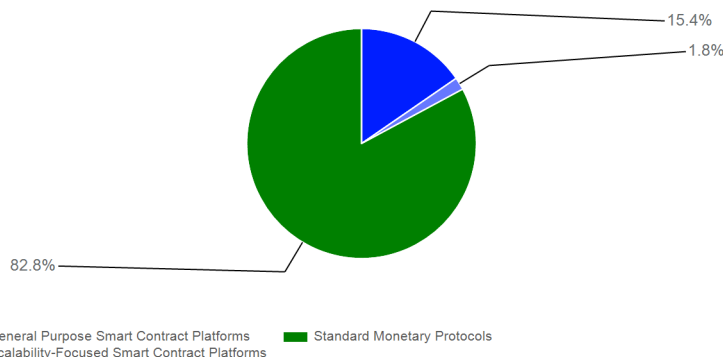
## Sharpe ratio and Drawdown

	Sharpe Ratio	Max DrawDown
FTSE DA Large Mid Index	(1.36)	(52.64)
FTSE DA Total Cap Index	(1.37)	(52.90)

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	77.69%
Ethereum	12.93%
XRP	4.30%
Solana	2.47%
TRON	1.76%
<b>Total*</b>	<b>99.15%</b>

As of May 31, 2026

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