

FTSE Digital Asset Micro Cap Index (2200 UTC)

About the index

The FTSE Digital Asset Micro Cap Index (2200 UTC) measures the performance of the micro cap segment of the eligible digital asset universe by circulating weight. The Index is constructed to provide coverage of the bottom 1% 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 5/30/2025)

	DA Micro Cap Index	DA Total Cap Index
Average Market Cap (USDm)	459	48,553
Largest Asset by Market Cap (USDm)	1,557	2,076,192
Median Market Cap	361	930
Number of Holdings	31	57

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

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FTSE Code (PR)	FDAMIC
Bloomberg Ticker (PR)	FDAMICPR
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

	2020	2021	2022	2023	2024
DA Micro Cap Index	101.43	299.08	(83.80)	140.42	29.28
DA Total Cap Index	298.20	101.76	(67.90)	134.06	99.93

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.

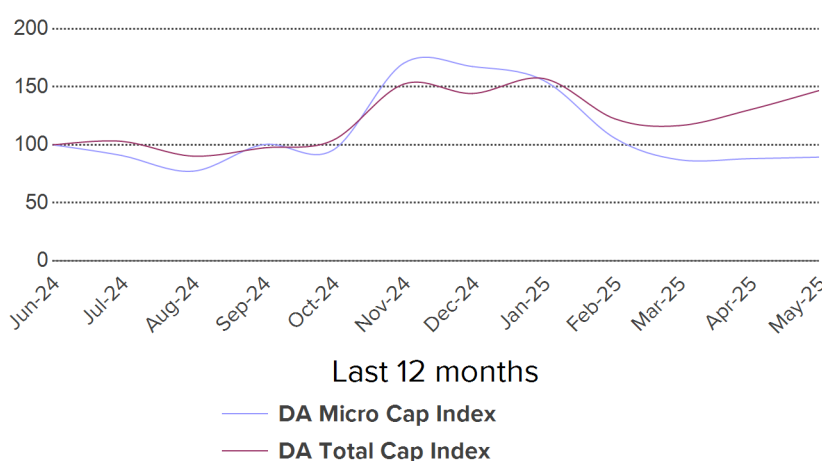
Performance

	1M	3M	6M	YTD	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception
DA Micro Cap Index	1.45	(15.50)	(47.58)	(46.67)	(32.84)	(12.67)	5.83	-	(1.17)
DA Total Cap Index	12.67	19.90	(3.69)	1.73	32.51	37.43	55.66	-	54.60

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.

Total Return

Total return(%)



Annualized risk - Standard Dev (%)

	1 Yr	3 Yr
DA Micro Cap Index	0.28	0.25
DA Total Cap Index	0.17	0.18

As of May 30, 2025

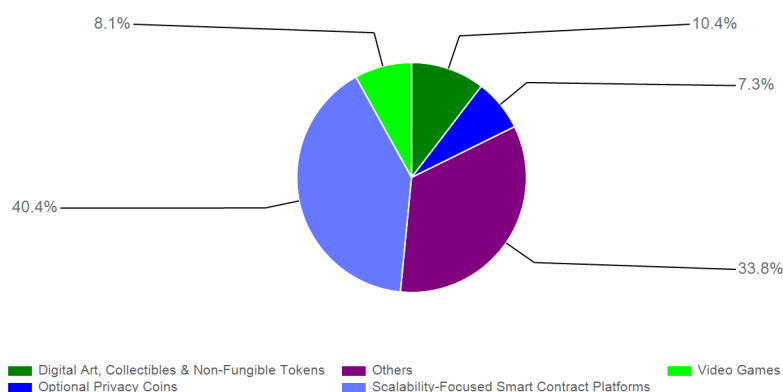
Sharpe ratio and Drawdown

	Sharpe Ratio	Max DrawDown
DA Micro Cap Index	(0.06)	(85.13)
DA Total Cap Index	0.67	(40.16)

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
Arbitrum	10.94%
Celestia	8.71%
EOS	7.21%
SEI	6.51%
Lido DAO	5.46%
Total*	38.83%

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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