

FTSE Grayscale Crypto Sectors Total Market Index

About the index

The FTSE Grayscale Crypto Sectors Total Market Index was developed to measure the performance of all digital assets within the FTSE Grayscale Crypto Sector Index Series, a comprehensive set of five distinct, rules-based indices capturing the investable crypto market of Grayscale Crypto Sectors.

The FTSE Grayscale Crypto Sectors Total Market Index include all assets that are in the FTSE Grayscale Currencies, Smart Contract Platforms, Financials, Consumer and Culture, and Utilities and Services crypto sector indices. The Index is constructed to provide diverse and holistic coverage of the eligible crypto assets that have met minimum market capitalization and liquidity criteria. The eligible constituents are ranked by the square root of market capitalization (circulating supply and price) to achieve a more evenly distributed result across the index. The index is re-evaluated and rebalanced quarterly to best reflect the dynamic nature of the asset class.

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

Index characteristics

(As of 5/30/2025)

| | Grayscale Total Market Index | Grayscale Total Market Cap Index |
|------------------------------------|------------------------------|----------------------------------|
| Average Market Cap (USDm) | 12,016 | 13,058 |
| Largest Asset by Market Cap (USDm) | 465,186 | 2,075,913 |
| Median Market Cap | 5,294 | 329 |
| Number of Holdings | 229 | 229 |

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 Grayscale Crypto Sectors Total Market Index

| | |
|-----------------------|-------------|
| FTSE Code (PR) | FGTOTL |
| Bloomberg Ticker (PR) | FGTOTL |
| Launch Date | 14 May 2024 |
| Base Date | 16 Sep 2022 |
| History Date | 14 Apr 2019 |

For more information on the full FTSE Grayscale Crypto Sector Index Series, please visit lseg.com/en/ftse-russell/indices/grayscale-cryptosector.

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 |
|----------------------------------|--------|--------|---------|--------|-------|
| Grayscale Total Market Index | 228.16 | 300.29 | (73.98) | 102.74 | 48.14 |
| Grayscale Total Market Cap Index | 282.90 | 123.92 | (67.21) | 122.43 | 95.26 |

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.

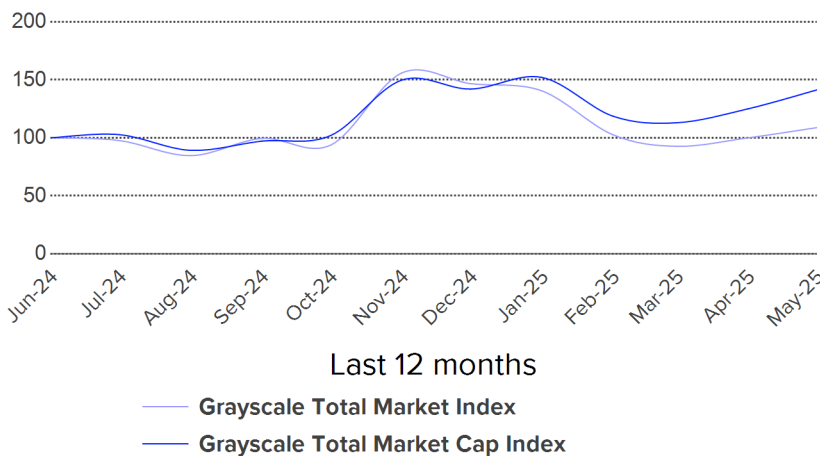
Performance

| | 1M | 3M | 6M | YTD | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Since Inception |
|----------------------------------|-------|-------|---------|---------|---------|-------|-------|-------|-----------------|
| Grayscale Total Market Index | 8.81 | 5.98 | (30.24) | (25.86) | (10.79) | 6.72 | 40.63 | - | 33.65 |
| Grayscale Total Market Cap Index | 13.07 | 19.07 | (5.64) | (0.51) | 27.20 | 34.26 | 55.54 | - | 53.49 |

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Total Return

Total return(%)



Annualized risk - Standard Dev (%)

| | 1 Yr | 3 Yr |
|----------------------------------|------|------|
| Grayscale Total Market Index | 0.23 | 0.21 |
| Grayscale Total Market Cap Index | 0.17 | 0.18 |

As of May 30, 2025

Sharpe ratio and Drawdown

| | Sharpe Ratio | Max DrawDown |
|----------------------------------|--------------|--------------|
| Grayscale Total Market Index | 0.12 | (73.80) |
| Grayscale Total Market Cap Index | 0.60 | (43.19) |

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 | 16.91% |
| Ethereum | 6.82% |
| XRP | 3.68% |
| Binance Coin | 3.49% |
| Solana | 3.36% |
| Total* | 34.26% |

As of May 30, 2025

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Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

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.

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Service 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