Index factsheet

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FTSE Digital Asset Top 20 Capped 25% Index (4pm EST)

About the index

The FTSE Digital Asset Top 20 Capped 25% Index (4pm EST) measures the performance of the top 20 crypto assets in the eligible digital asset universe by circulating market weight, providing exposure to highly liquid crypto assets that comprise a majority of the digital asset universe. Assets are capped at 25% index weight to provide diversification and avoid excessive influence on performance by any one asset. 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 4pm EST in USD.

Index characteristics

(As of 10/30/2026)

	FTSE DA Top 20 Capped 25% Index (4pm EST)	FTSE DA Total Cap Index
Average Market Cap (USDm)	101,156,991,952	37,067,304,084
Largest Asset by Market Cap (USDm)	524,253,439,681	1,527,364,148,375
Median Market Cap	25,391,792,697	612,345,886
Number of Holdings	20	56

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 Top 20 Capped 25% Index (4pm EST)	
FTSE Code (PR)	FTOP20C4
Bloomberg Ticker (PR)	—
Launch Date	30 Jul 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

	2021	2022	2023	2024	2025
FTSE DA Top 20 Capped 25% Index (4pm EST)	-	(72.28)	137.12	84.42	(19.85)
FTSE DA Total Cap Index	101.76	(67.90)	134.06	99.93	(12.10)

Data as of October 30, 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 Top 20 Capped 25% Index (4pm EST)	(13.80)	24.26	3.30	(17.77)	(38.27)	23.25	(9.69)	-	1.71
FTSE DA Total Cap Index	(10.62)	22.27	1.00	(15.19)	(33.34)	24.38	(2.97)	-	38.96

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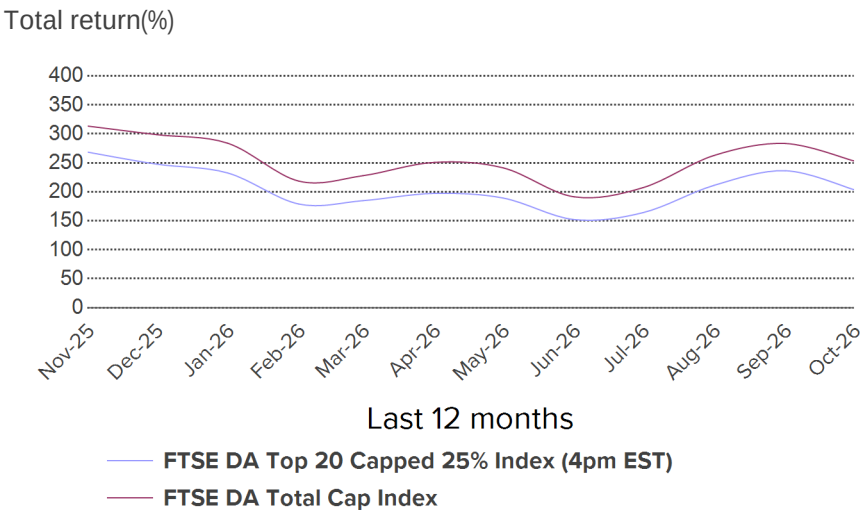
Total Return



Annualized risk - Standard Dev (%)

	1 Yr	3 Yr
FTSE DA Top 20 Capped 25% Index (4pm	51.92	69.47
FTSE DA Total Cap Index	48.90	54.95

As of October 30, 2026

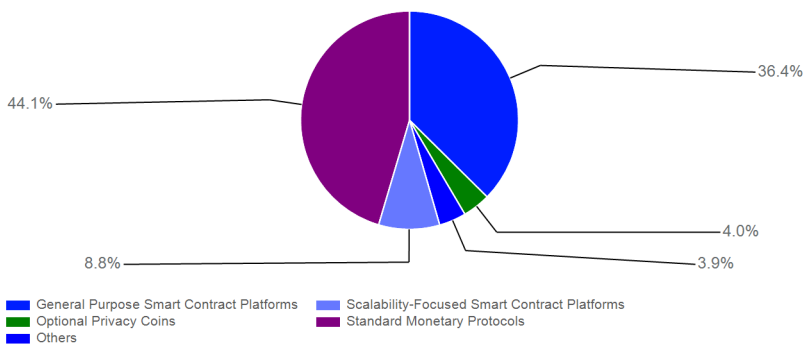
Sharpe ratio and Drawdown

	Sharpe Ratio	Max DrawDown
FTSE DA Top 20 Capped 25% Index (4pm EST)	(0.90)	(62.72)
FTSE DA Total Cap Index	(0.88)	(56.94)

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	25.91%
Ethereum	23.93%
XRP	15.13%
Solana	10.72%
TRON	6.29%
Total*	**81.98%**

As of October 30, 2026

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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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