

FTSE Custom Digital Asset Top 20 Index

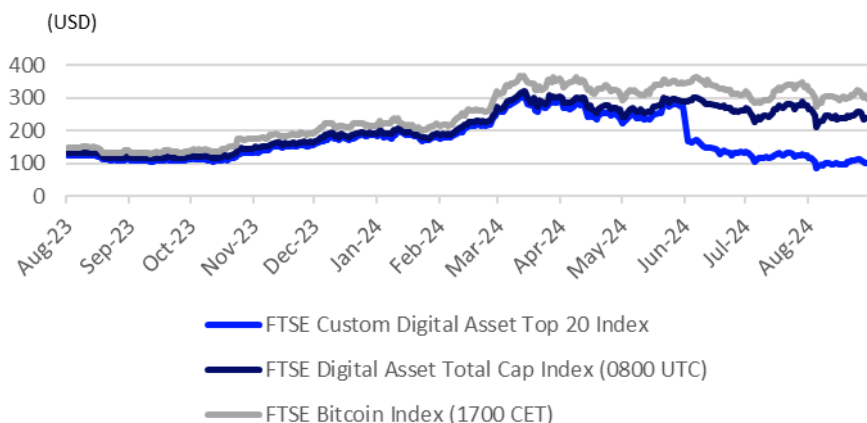
Data as at: 30 August 2024

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.

1-Year Performance



Performance and Volatility

Index (USD)	Return %				Volatility %**
	3M	6M	YTD	12M	
FTSE Custom Digital Asset Top 20 Index	-22.66	-17.80	15.00	88.17	49.66
FTSE Digital Asset Total Cap Index (0800 UTC)	-18.36	-12.83	24.12	95.74	46.30
FTSE Bitcoin Index (1700 CET)	-13.03	-6.69	37.97	115.94	40.74

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

FEATURES

Coverage

Digital assets classified as Benchmark Assets.

Objective

To measure the performance of the top 20 digital assets.

Index Inclusion

The FTSE Custom Digital Asset Top 20 Index was designed to capture the largest and most widely traded digital assets.

Liquidity

Digital assets are screened to ensure that investment products linked to the index can be managed and maintained with substantial liquidity.

Transparency

Index methodologies are freely available on the FTSE Russell website. Holdings data is available upon licensing to subscribers.

Taxonomy and Data

FTSE Russell's digital asset indices are constructed in association with Digital Asset Research (DAR), a specialized provider of crypto data. DAR contributes pricing, 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.

Risk/Return Ratio and Drawdown

Index (USD)	Return/Risk Ratio	Drawdown (%)
	1YR	1YR
FTSE Custom Digital Asset Top 20 Index	1.78	-38.64
FTSE Digital Asset Total Cap Index (0800 UTC)	2.07	-33.66
FTSE Bitcoin Index (1700 CET)	2.85	-25.59

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Rank	Constituent Name	Mkt Cap (USDm)	Weight %
1	Bitcoin	671,726.82	40.89
2	Ethereum	604,753.45	36.82
3	Solana	127,882.94	7.79
4	XRP	62,274.56	3.79
5	Dogecoin	29,262.34	1.78
6	Cardano	25,277.91	1.54
7	Avalanche	18,385.09	1.12
8	ChainLink	12,999.81	0.79
9	Bitcoin Cash	12,838.48	0.78
10	Polkadot	12,494.00	0.76
Totals		1,577,895.39	96.06

Index Characteristics

Attributes	FTSE Custom Digital Asset Top 20 Index
Number of constituents	20
Mkt Cap (USDm)	1,642,643.33
Constituent Sizes (Mkt Cap USDm)	
Average	82,132.17
Largest	671,726.82
Smallest	3,608.78
Median	10,954.01
Top 10 Holdings (% Index MCap)	96.06

About HashKey

In a continued effort to equip investors with real-time, relevant data, FTSE Russell and HashKey Capital have collaborated to introduce three custom digital asset indices in 2024. The collaboration leverages HashKey Capital's cryptocurrency industry expertise and FTSE Russell's renowned index management, rigorous vetting and monitoring process; setting standards for asset and exchange inclusion to meet institutional demand for investability and regulatory integrity in this asset class. The indices are designed for investors seeking to add exposure to cryptocurrencies in their investment strategies.

HashKey Capital, the investment arm of HashKey Group, is a digital asset and blockchain leader helping institutions, founders and talents advance the blockchain industries.

As one of the largest managers of crypto funds and the earliest institutional investor in Ethereum, HashKey Capital has managed over US\$1 billion in client assets since its establishment, with over 500 investments in infrastructure, tools, and applications.

With its deep knowledge across the blockchain ecosystem, HashKey Capital has built a robust network connecting founders, investors, developers, and regulators.

INFORMATION

Index Universe

FTSE Digital Asset Total Cap Index

Index Launch

23 January 2024

Base Date

16 September 2022

Base Value

10,000.00

Index Code

FDA20HC

Index Calculation

The Index is calculated on a daily basis at 6:00pm HK.

End-of-Day Distribution

Via SFTP and email

Currency

USD, CAD, EUR, GBP, JPY, KRW, SGD, HKD, CNY, AUD

Review Dates

Quarterly in March, June, September, and December

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