

# FTSE Cardano Index

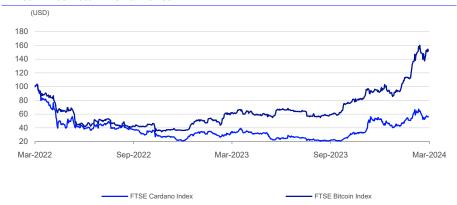
Data as at: 29 March 2024

FTSE Russell has partnered with Digital Asset Research to develop the FTSE Digital Asset Index Series to represent the investable Digital Asset market. The FTSE Cardano Index, which is part of the FTSE Digital Asset Index Series, reflects the settlement price of Cardano as determined by the FTSE DAR Reference Price. The Index is calculated on an hourly basis from Sunday 00:00 UTC to Friday 23:00 UTC. The index reflects price levels and does not incorporate any network events such as forks. The index was designed to meet the requirements of EU BMR and UK BMR. FTSE is the Benchmark Administrator for the index.

The FTSE Digital Asset Index Series leverages the FTSE DAR Reference Price-Benchmark Assets price data. This underlying pricing employs a methodology designed to capture data from vetted exchanges. In addition, fundamental to the index methodology, ongoing monitoring of exchanges and assets is provided by Digital Asset Research.

The performance charts and tables in this factsheet are based on daily USD denominated index values for 22:00 UTC.

#### 2-Year Price Return Performance



# **Performance and Volatility**

Index (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Cardano Index	7.6	160.4	7.6	60.4	-45.7	817.0	-18.4	55.8	59.0	81.5	114.7
FTSE Bitcoin Index	65.6	158.5	65.6	143.8	18.0	1,602.2	5.7	76.3	38.5	64.4	72.1

<sup>\*</sup> Compound annual returns measured over 3 and 5 years respectively

# Return/Risk Ratio and Drawdown

Index (USD)	Return/Risk Ratio				Drawdown (%)				
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR	
FTSE Cardano Index	0.9	-0.2	0.5	-	-47.1	-92.0	-92.0	-	
FTSE Bitcoin Index	2.7	0.1	1.0	0.9	-19.6	-77.0	-77.0	-83.6	

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

Drawdown - based on daily data

# FEATURES Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

#### Investability

The index is designed to be investable.

# **Transparency**

Index methodologies are freely available on the FTSE Russell website.

#### **BBG Ticker**

FTADA

# **RIC Code**

.FTFADAUSD22

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

FTSE Cardano Index Data as at: 29 March 2024

# **INFORMATION**

#### **Index Launch**

10 September 2021

#### **Base Date**

1 January 2019

#### **Base Value**

0.041112118

#### **Index Calculation**

The Index is calculated on an hourly basis from Sunday 00:00 UTC to Friday 23:00 UTC

#### **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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