FTSE Cardano Index

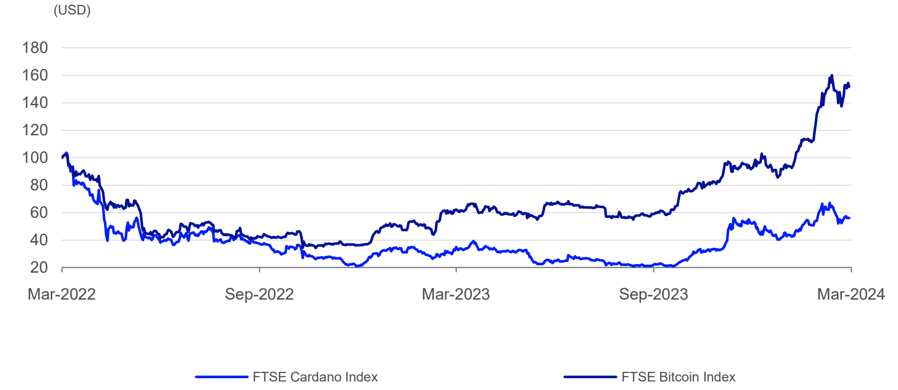
Data as at: 29 March 2024

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

* 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

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

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

Data definitions available from info@ftserussell.com

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

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