



FTSE Cardano 100% Staked TR Index

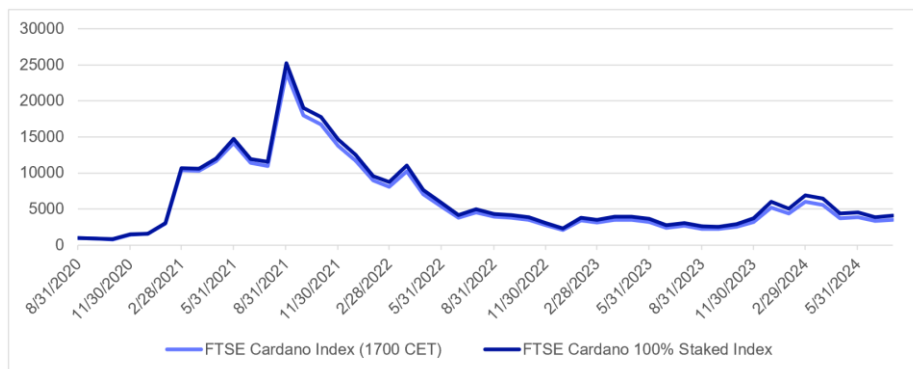
Data as at: 29 September 2023

FTSE Russell has partnered with Digital Asset Research to develop the FTSE Digital Asset Staking Index Series. This series measures digital assets that use a proof-of-stake consensus mechanism to validate transactions and secure the network. The FTSE Cardano 100% Staking TR Index, which is part of the FTSE Digital Asset Staking Index Series, reflects the total return of fully staked Cardano as determined by the FTSE DAR Reference Price as well as annualized Cardano staking rewards. The Index is calculated daily using prices at 17:00 CET. Cardano staking rewards are accrued in 5-day increments which settle 5-days later. The index is incorporating the staking rewards on a settlement basis. 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 Staking Index Series leverages the FTSE DAR Reference Price-Benchmark Assets price data, a 15-minute time weighted look back price. This underlying pricing employs a methodology designed to capture data from vetted exchanges. Digital Asset Research also provides ongoing monitoring of exchanges and assets. In addition, the series also uses staking rewards data Digital Asset Research has sourced directly from the underlying blockchains.

The performance charts and tables in this factsheet are based on daily USD denominated index values for 17:00 CET. The index reports price and staking 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	3YR	1YR	3YR
FTSE Cardano Index (1700 CET)	-40.53	-36.15	-36.15	38.02	-33.75	91.37	106.78
FTSE Cardano 100% Staked TR Index	-40.09	-35.17	-35.17	42.40	-31.23	91.58	107.15

* 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

Cardano

Objective

To measure the performance of the digital asset Cardano with a 100% staked position at the network level.

Index Inclusion

The FTSE Cardano 100% Staked TR Index includes both the underlying spot price return of Cardano and the staking rewards at the aggregated network level as of settlement basis.

DAR Taxonomy

Supersector: Computation Platforms

Sector: Smart Contract Platforms

Subsector: Security Focused Smart Contract Platforms

Transparency

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

Digital Asset 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 Since Inception

Index (USD)	Return/Risk Ratio	Drawdown (%)
FTSE Cardano Index (1700 CET)	0.22	-91.22
FTSE Cardano 100% Staked TR Index	0.25	-90.73

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

Additional Characteristics Since Inception

Rank	Excess Return (%)	Tracking Error	Information Ratio	Alpha (%)
FTSE Cardano Index (1700 CET)				
FTSE Cardano 100% Staked TR Index	5.66	0.76	7.40	4.07

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INFORMATION**Index Universe**

FTSE Digital Asset Total Cap Index

Index Launch

30 July 2024

Base Date

16 September 2022

History Date

19 August 2020

Base Value

10,000.00

Index Code

FADAST1E

Index Calculation

The Index is calculated on a daily basis at 17:00 CET.

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Quarterly on the third Friday in March, June, September, and December

Data definitions available from
info@ftserussell.com

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