



**CRYPTO INDEX SERIES
RETAIL ALL COINS
INDEX**

CISRETAC

The objective of the Crypto Index Series Retail All Coins Index is to be able to measure the performance of the Crypto Assets in the Retail Sector in a reliable manner.

As a benchmarking tool in making crypto investment decisions, the CISRETAC Index is a free-float market-cap weighted index with varying number of constituents and a base value of 1000 set on 1st of January 2017.

Constituent Selection

All trading crypto assets that are classified to be in the Retail Sector are selected as constituents for this index and are continually monitored. If a crypto asset does not have pricing value for at least 90% of the days for the previous month, it is not selected as a constituent (90% rule).

Price Data Source

All index constituent prices come from Crypto Index Series' very own calculated cross-rate universe.

Index Value Calculation

The CISRETAC is a Paasche (or current-weighted) index, i.e., any changes in the prices of the underlying constituents are reflected in the calculation of the index value, and circulating supply changes are factored into the calculation of the index value intra-day.

Additionally, if there is no pricing for a crypto asset for the last 24 hours, the index will automatically drop that coin and readjust the divisor (24h rule). If the coin is traded again, then it automatically re-joins the index.

Review and Adjustments

The index is reviewed on the last calendar day of the month. Any new crypto assets that are classified to be in the Retail sector and start trading will be considered as a new constituent for the Index. In most instances, the new crypto asset will not comply with the 90% rule unless it starts trading in the beginning of the month. In such cases, the crypto asset may be added on the first or the second review date.

Crypto Index Series reserves the right to add/drop constituents as they may see fit and the index divisor is re-adjusted accordingly.

About this publication

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