



**CRYPTO INDEX SERIES
FINANCE BIG 50 INDEX**

CISFINBIG50

The objective of the Crypto Index Series Finance Big 50 Index is to be able to measure the performance of the Crypto Assets in Finance Sector in a reliable manner.

As a benchmarking tool in making crypto investment decisions, the CISFINBIG50 Index is a free-float market-cap weighted index with 50 constituents and a base value of 1000 set on 1st of January 2017.

Constituent Selection

Constituents are selected automatically from Finance sector based on their market cap value at the time of the creation and 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 even if it qualifies in terms of the market cap value (90% rule).

Price Data Source

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

Index Value Calculation

The CISFINBIG50 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 Finance 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.

If during the review, there are less than the set number of constituents in the index (as crypto assets may be dropped automatically during the month due to lack of pricing – 24h rule), then one or more new eligible constituent(s) can be added and the index divisor is re-adjusted.

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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