

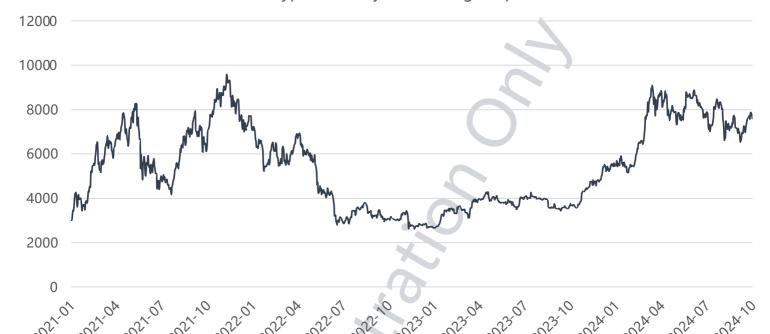
HKVAC INDEXES

HKVAC Cryptocurrency Global Large Top10 Index

Description

The HKVAC Cryptocurrency Global Large Top10 Index is designed to reflect an extensive spectrum of investable virtual assets. The index considers the top 10 virtual assets based on their market capitalization, liquidity, investability, and other key criteria suitable for general investors.

HKVAC Cryptocurrency Global Large Top10 Index



Feature

The index includes top 10 eligible crypto with the highest market capitalization in the world.

Information

Backdated To	1-JAN-2021	
Base Date	1-JAN-2021	
Base Index	3,000	
Rebalancing	Quarterly	
Currency	USD	
No. of Constituents	10	

Index Performance							
Index Perfo	ex Performance Price Returns Annualiz		Price Returns		Annualized	Price Returns	
Index	Index Level	1 MTH	3 MTH	YTD	1 YR	2 YRS	
HKVAC CGLI10	7,848.12	9.67%	2.06%	44.60%	115.92%	59.11%	

Calendar Year Performance						
Year	2022	2023				
Price Returns	-62.28%	104.08%				

Risk			
	Annualized Risk		
	1 YR	2 YRS	
Price Returns	49.43%	44.55%	

Performance as of 30 Sep 2024



Technical Highlights

Currency of Denomination

USD

Eligibility Criteria

Listed and Trading

Crypto must be traded actively in the market for a minimum duration of three months.

• Market Capitalization Requirement

- The top 10 crypto with the highest market capitalization are included into the index if the following liquidity requirement is met. Crypto are required to have a median daily market capitalization of at least US\$ 10 million over a period of three months. In cases where the requirement is not satisfied, the subsequent crypto with the highest market capitalization is included in the index.

• Liquidity Requirement

- Crypto are required to have a median daily value traded (MDVT) of at least US\$ 100,000 over a period of three months.

Types of Constituents

Pegged coins and privacy coins are excluded from the index.

Index Construction

• Final Constituents Selection

- Crypto listed from various exchanges and fulfilling the eligibility criteria are considered.
- Eligible crypto are ranked by seven-day median of market capitalization.

Index Maintenance

Rebalancing

- The rebalancing is subject to quarterly review at the end of the calendar quarters of March, June, September and December.
- The outcomes of the rebalancing are made public two weeks following the end of the respective calendar quarter.
- The outcomes of the rebalancing are implemented three weeks following the end of the respective calendar quarter.

Historical Performance

- Past performance is not an indication or guarantee of future results. Historical performance has been computed using the rebalancing methodology.



Contact Us

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