

# HKVAC INDEXES

## HKVAC Cryptocurrency Global Large Market Cap Index

### Description

The HKVAC Cryptocurrency Global Large Market Cap Index is designed to reflect an extensive spectrum of investable virtual assets. The index considers the top 30 virtual assets based on their market capitalization, liquidity, investability, and other key criteria suitable for general investors.

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Feature	
The index includes top 30 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	30

Index Performance						
Index Performance		Price Returns			Annualized Price Returns	
Index	Index Level	1 MTH	3 MTH	YTD	1 YR	2 YRS
HKVAC CGLMCI	10,607.21	9.45%	2.39%	29.99%	91.50%	34.61%
Calendar Year Performance						
Year		2022			2023	
Price Returns		-61.98%			67.58%	
Risk						
	Annualized Risk					
	1 YR			2 YRS		
Price Returns	44.48%			39.95%		

## 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 30 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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