



CryptoIndexSeries

# INDEX METHODOLOGY DOCUMENT GUIDE

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This document is to guide the Index Owner in the preparation of the index document, the index methodology, the rules for maintenance and calculation.

# INTRODUCTION

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As the Index Administrator, **Crypto Index Series** guides the Index Owner in laying out the necessary information with regards to the smooth production, delivery and running of the index.

The **Index Methodology Document** covers the areas listed in the table below.

1. Introduction
2. General Definitions
  - a. Scheduling
  - b. Pricing Data Source
3. Index Methodology
  - a. Eligible Index Universe Selection
  - b. Index Selection
  - c. Weighting Scheme
  - d. Index Dissemination & Identifiers
4. Maintenance Rules
  - a. Changes to Pricing / Market Cap
  - b. Changes due to Capital Change Events (eg. Forks)
  - c. Changes in Amount Outstanding
  - d. Trade Suspensions
  - e. Market Distortions
  - f. Index Corrections
  - g. Changes to the Index Guide
5. Calculation Rules
  - a. Index Formula
  - b. Input Data
  - c. Divisor Adjustments
  - d. Data Correction and Disruptions
6. Appendix
  - a. Management of Changes to the Index Guide