

# Kaiko Blue Chip Benchmark Family

Q3 2025

A family of BMR-compliant Benchmarks tracking leading digital assets



## Specification

Portfolio Type	Multi-Asset Crypto
Base Currency	USD
Rebalancing	Monthly

Code	Launch	Inception
KT5	2023-10-17	2018-04-02
KT10	2023-10-17	2018-04-02
KT15	2023-10-17	2019-10-01

## Performance

Index	Gross Rate of Return					Annual Performance (%)					SI Return
	1m	3m	1y	3y	5y	2021	2022	2023	2024	YTD	
KT5	-1.84	16.99	32.91	221.01	644.13	180.23	-74.54	119.73	109.47	-13.24	423.59
KT10	-2.88	15.75	23.99	252.27	675.73	180.64	-70.14	130.60	89.74	-14.94	1032.12
KT15	-2.91	15.37	20.20	250.92	714.76	190.98	-69.88	129.26	87.81	-15.45	812.46

1) Gross Rate of Return = (index level (today) / index level (historical point) - 1) \* 100

\* Gross Rate of Return since inception if the history is shorter than 3 years.

2) Annual Performance = (index level (January 1st, year + 1) / index level (January 1st, year) - 1) \* 100

Performance History Disclaimer: All information for an index prior to its launch date is based on hypothetical back-testing, not actual performance, based on the methodology in effect at launch. Back-tested performance reflects application of an index methodology with the benefit of hindsight and knowledge of factors that may have positively impacted its performance. Actual returns may be significantly different from back-tested returns. Past performance is not an indication or guarantee of future results.

## Risk and Return Profile

Index	Turnover	Kaiko Realized Volatility (%)				Return-to-Risk Ratio				Max Drawdown	
		1m	3m	1y	3y	1m	3m	1y	3y	(%)	Date
KT5	116.29	51.70	54.44	59.73	55.89	-0.04	0.60	3.70	11.53	-83.60	2018-12-15
KT10	95.67	52.05	54.76	59.78	55.50	-0.06	0.44	4.22	12.18	-80.58	2022-06-18
KT15	91.56	51.58	54.36	59.43	55.16	-0.06	0.37	4.22	12.96	-79.78	2022-06-18

1) Kaiko Realized Volatility is a statistical measure that calculates the dispersion of returns for a specific asset over a defined time period considering potential autocorrelation of the underlying asset. As digital assets often exhibit autocorrelation in their log returns, Kaiko Realized Volatility provides a more accurate assessment of risk and volatility. To know more, please visit our website (<https://www.kaiko.com/products/analytics/liquidity-metrics>)

2) Gross Return / Periodic Kaiko Realized Volatility

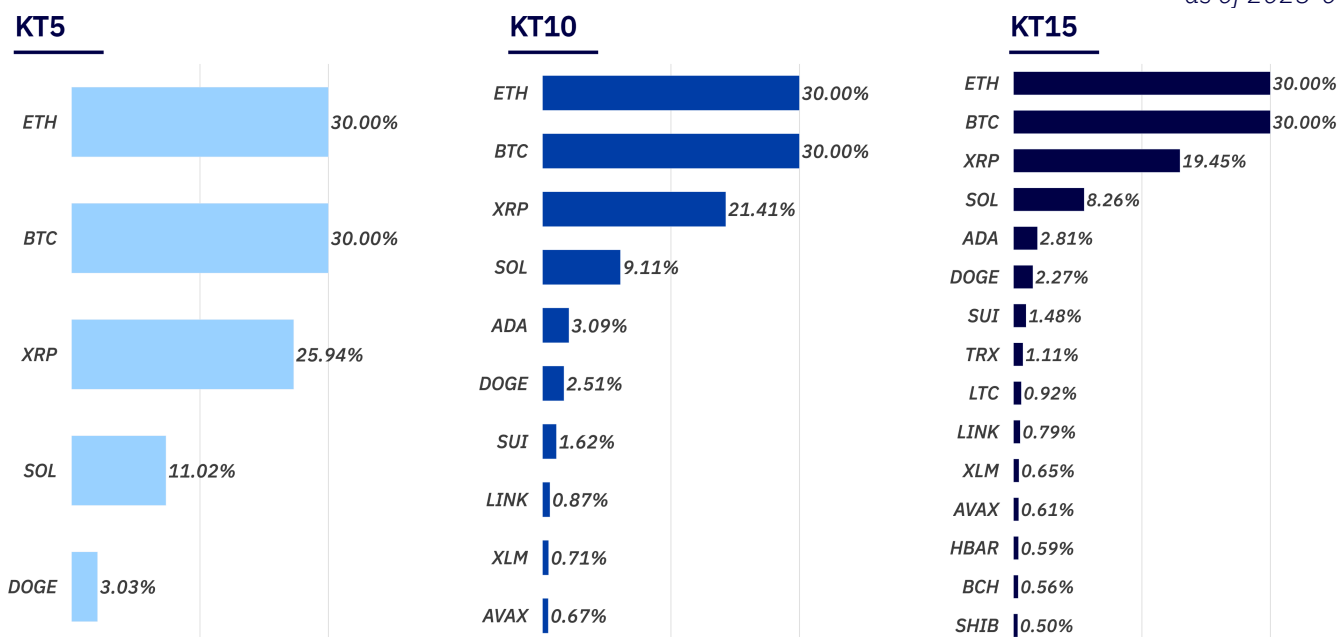
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## Index Constituents and Weights

as of 2025-07-01



## Index Description

The Kaiko Blue Chip Benchmarks track the top-performing digital assets by market capitalization and liquidity, offering a clear and reliable benchmark for the digital asset market. These indices are available as Top 5, Top 10, and Top 15 capturing the performance of the most liquid and widely traded assets. They provide a transparent view of market leadership and aggregate trends among high-quality digital assets.

These indices are designed to support investors seeking exposure to the most established and influential assets in the crypto ecosystem. Their structure emphasizes stability and liquidity, making them a perfect instrument for product issuance, portfolio construction, and investment benchmarking.

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