



Index Policy

GMCI Meme Methodology

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Disclaimer

1 Introduction

GMCI operates as an index provider that curates and maintains Market Indices on digital assets (the “Indices”). The guiding principles underpinning the administration of the Indices encompass maintaining a resilient index architecture and computational framework, instituting appropriate monitoring and quality control protocols, and providing transparent documentation.

The GMCI Meme Index (“GMCI Meme”) tracks the top meme coins, representing an integral part of crypto culture and web3 communities. The key objectives of the GMCI Meme include:

- Representation: to accurately represent the most popular meme coins, reflecting current trends and market sentiment
- Benchmarking: to offer a standardized yardstick for evaluating investment portfolios and strategies involving meme coins.
- Thematic investing: to allow investors to align their investments with a sector of interest, thereby enhancing their exposure comprehensively in a straightforward manner.

2 Index Construction

2.1 Asset Universe Eligibility

Eligibility for inclusion in the asset universe, as well as the criteria for asset exclusion, is determined through qualitative assessments outlined in Section 2.2 and Section 2.3 of the **Index Policy** document, maintaining a standard procedure. The only notable exception is that the custody requirement is dropped for the GMCI Meme.

2.2 Asset Selection Process

GMCI chooses assets from the GMCI asset universe categorized as meme coins.

2.3 Index Weighting & Calculations

The index weighting is based on the assets' blended circulating market capitalization. The blended market capitalization is calculated based on the method detailed in Section 2.6 of the **Index Policy** document, maintaining a standard procedure with no significant exceptions. The index weight calculations follow the Capped Circulating Market Capitalization Index Calculation detailed in Section 2.8 of the **Index Policy** document. GMCI initiates allocation weight assignments based on the blended market capitalization of each respective digital asset reflected on the rebalancing reference date. Subsequently, a weight control mechanism is introduced, which limits the allocation weight of the largest constituent to 25%. The excess weight is distributed proportionately among the remaining index constituents. During this distribution process, a rule is enforced to ensure that subsequent allocation weights do not surpass the size of prior allocation weights, with the weighting process occurring in descending order of market capitalization.

3 Index Maintenance

3.1 Methodology Updates

This methodology is open to potential additions, full or partial adjustments, revisions, or removals at any point in time. Such changes may have implications for index construction, calculation, or other aspects of the index. Typically, unless exceptional circumstances significantly impact the index calculation or methodology, the individual index methodology will undergo an annual review.

3.2 Rebalancing Schedule

GMCI adheres to a monthly rebalancing schedule, commencing on the first business day of each month. The rebalancing review follows the process outlined in Section 3.2 of the **Index Policy** document, maintaining a standard procedure with no significant exceptions.

Appendix 1: Document Revision History

Release	Date	Amendment
Version 1	March 22, 2024	Initial Release

Disclaimer

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