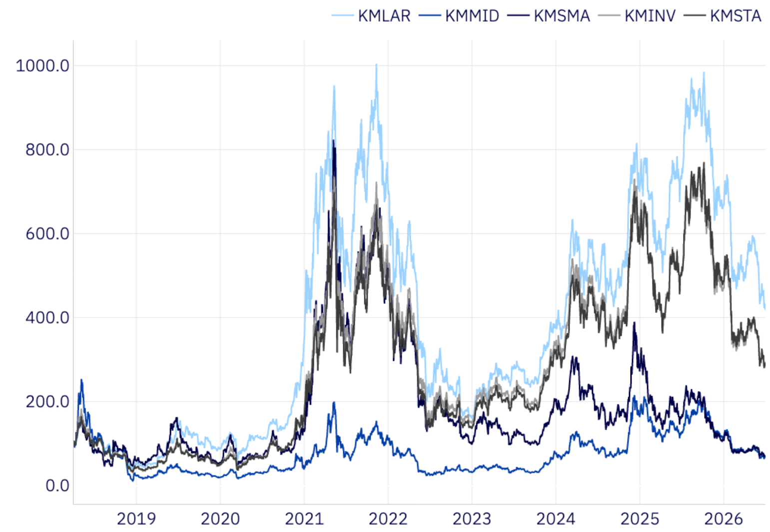
Kaiko Indices

Kaiko Multi-Asset Indices

Market Family

Q2 2026

A family of BMR-compliant Benchmarks tracking by market capitalization



Specification

Portfolio Type	**Multi-Asset Crypto**
Base Currency	**USD**
Rebalancing	**Quarterly**

Code	Launch	Inception
KMLAR	*2025-01-23*	*2014-04-01*
KMMID	*2025-01-23*	*2018-04-02*
KMSMA	*2025-01-23*	*2015-01-02*
KMINV	*2025-01-23*	*2014-04-01*
KMSTA	*2025-01-23*	*2014-04-01*

Performance

	Gross Rate of Return					Annual Performance (%)					
Index	1m	3m	1y	3y	5y	2021	2022	2023	2024	YTD	SI Return
KMLAR	-15.95	-15.17	-40.81	52.31	-18.12	-76.81	135.22	88.72	-6.48	-37.32	5690.24
KMMID	-12.08	-16.58	-44.67	86.61	-10.46	-70.56	144.62	120.03	-32.47	-42.07	-32.89
KMSMA	-18.02	-11.38	-55.57	-42.32	-80.35	-80.54	108.00	36.88	-61.48	-35.68	4051.43
KMINV	-16.03	-16.44	-42.04	27.06	-18.35	-71.42	126.95	80.41	-22.67	-40.33	4773.54
KMSTA	-14.74	-17.57	-41.32	40.15	-8.65	-70.75	131.19	87.03	-17.45	-41.45	3814.95

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

Risk and Return Profile

		Kaiko Realized Volatility (%)				Return-to-Risk Ratio				Max Drawdown	
Index	Turnover	1m	3m	1y	3y	1m	3m	1y	3y	(%)	Date
KMLAR	45.53	50.45	42.39	45.44	46.19	-0.32	-0.36	-0.90	1.13	-86.16	2015-08-24
KMMID	141.68	66.80	50.46	60.50	64.72	-0.18	-0.33	-0.74	1.34	-95.54	2018-12-15
KMSMA	42.75	68.43	53.22	63.45	66.67	-0.26	-0.21	-0.88	-0.63	-91.62	2026-06-25
KMINV	24.27	58.61	46.50	52.52	52.19	-0.27	-0.35	-0.80	0.52	-88.87	2018-12-15
KMSTA	94.91	58.94	46.51	52.29	52.08	-0.25	-0.38	-0.79	0.77	-87.07	2018-12-15

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 Realiized 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 2026-07-01

Large Cap (KMLAR)	
BTC	77.30%
ETH	22.70%

Mid Cap (KMMID)	
SOL	30.00%
XRP	30.00%
BNB	20.02%
DOGE	10.03%
TRX	9.95%

Small Cap (KMSMA)*	
ADA	6.80%
HYPE	5.97%
ZEC	5.36%
TAO	5.33%
SUI	4.69%
BCH	4.39%
LINK	4.24%
LTC	3.56%
XLM	3.55%
AVAX	3.26%

* Top 10 only

Investable (KMINV)*	
BTC	30.00%
ETH	30.00%
XRP	8.67%
SOL	7.12%
BNB	4.15%
TRX	2.01%
DOGE	1.97%
ADA	1.07%
TAO	0.99%
ZEC	0.89%

* Top 10 only

Standard (KMSTA)	
BTC	30.00%
ETH	30.00%
XRP	14.54%
SOL	12.03%
BNB	6.78%
TRX	3.34%
DOGE	3.32%

Index Description

The Kaiko Market Benchmarks provide comprehensive and segmented coverage of the cryptocurrency market, representing the full investable universe of digital assets. By categorizing assets into Large Cap, Mid Cap, and Small Cap segments, the indices ensure clear and non-overlapping size segmentation that reflects market structure and diversity. With transparent and objective rules, these indices emphasize investability and replicability through rigorous size and liquidity screening. Designed to capture market dynamics, they prioritize stability and minimize turnover, offering reliable benchmarks for diverse and tailored investment strategies.

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