

Lykke CI 20

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A footnote¹

Features

- Daily rebalancing
- Constituent changes one times a month. 15th?

Why 20 currencies? 19-09-2017 14:41 20th market capitalisation (STEEM) is only \$286.382.955 and 24 hour trading volume of \$686.

This is an R Markdown document. Markdown is a simple formatting syntax for authoring HTML, PDF, and MS Word documents. For more details on using R Markdown see <http://rmarkdown.rstudio.com>.

When you click the **Knit** button a document will be generated that includes both content as well as the output of any embedded R code chunks within the document. You can embed an R code chunk like this:

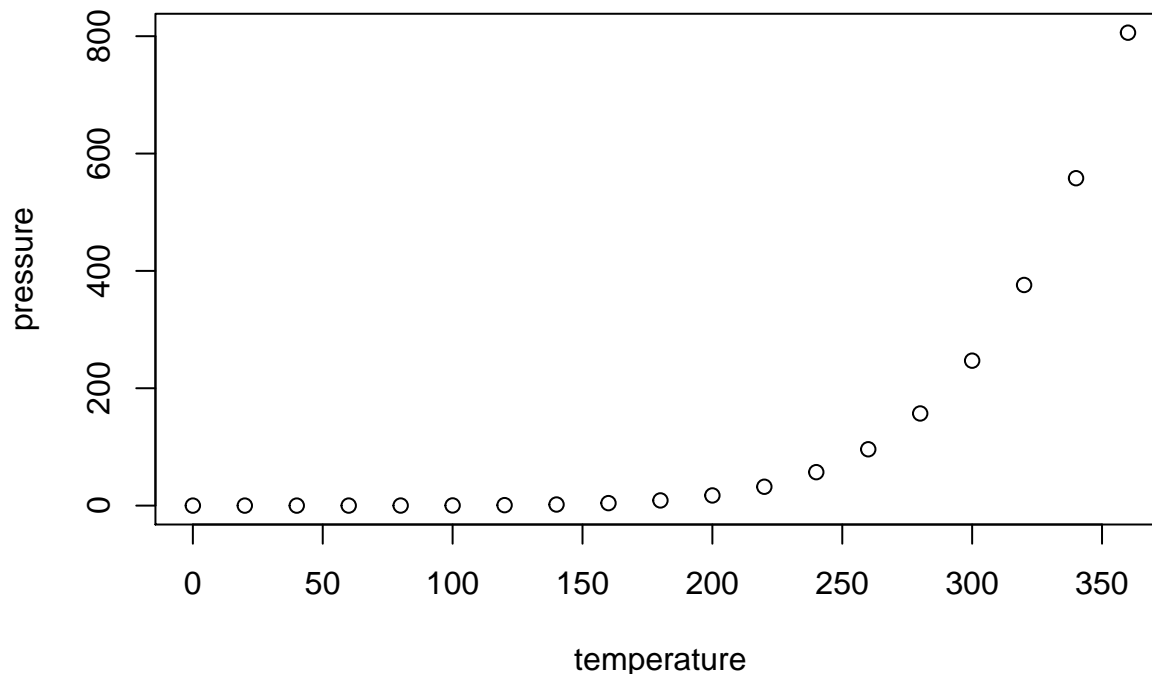
```
summary(cars)
```

```
##      speed      dist
##  Min.   : 4.0    Min.   : 2.00
## 1st Qu.:12.0    1st Qu.: 26.00
##  Median :15.0    Median : 36.00
##   Mean  :15.4    Mean   : 42.98
## 3rd Qu.:19.0    3rd Qu.: 56.00
##   Max.  :25.0    Max.    :120.00
```

Including Plots

You can also embed plots, for example:

¹Code and rmd-files can be found at <https://github.com/onnokleen/crypto-index>.



Note that the `echo = FALSE` parameter was added to the code chunk to prevent printing of the R code that generated the plot.

Data

Data is from <https://www.kaggle.com/sudalairajkumar/cryptocurrencypricehistory>

```
##
## Attaching package: 'dplyr'

## The following objects are masked from 'package:stats':
##
##   filter, lag

## The following objects are masked from 'package:base':
##
##   intersect, setdiff, setequal, union

##
## Attaching package: 'lubridate'

## The following object is masked from 'package:base':
##
##   date

## [1] "en_US.UTF-8"
```

##	date	open	high
##	Min. :2013-04-28	Min. : 0.158	Min. : 0.176
##	1st Qu.:2014-06-21	1st Qu.: 240.250	1st Qu.: 244.250
##	Median :2015-08-14	Median : 431.860	Median : 439.650
##	Mean :2015-08-09	Mean : 624.943	Mean : 642.022
##	3rd Qu.:2016-10-06	3rd Qu.: 665.230	3rd Qu.: 680.910
##	Max. :2017-09-05	Max. :4901.420	Max. :4975.040

```
##      low      close      volume
```

```

## Min.    : 0.148   Min.    : 0.159   Length:1677
## 1st Qu.: 236.650   1st Qu.: 240.300   Class :character
## Median : 423.290   Median : 432.520   Mode  :character
## Mean    : 608.582   Mean    : 627.368
## 3rd Qu.: 649.790   3rd Qu.: 665.510
## Max.    :4678.530   Max.    :4892.010
## market_cap        currency
## Length:1677        Length:1677
## Class :character    Class :character
## Mode  :character    Mode  :character
##
##
##

```