

CMBI Total Market Series

The CMBI Total Market Series provides users with publicly available and investable benchmarks that reliably and accurately track the value of cryptoasset markets that leverage the Datomy to create Sector and Sub-Sector Indexes. The indexes are designed and constructed leveraging Coin Metrics proprietary network and market data metrics and methodologies, including the Adjusted Free Float, CM Hourly Reference Rates and CM Real Time Reference Rates.

Currently, CMBI Total Market Series include the Total Market Index, eleven Sector Indexes, and three Sub-Sector Indexes. Indexes are designed to accurately reflect the performance of the global market, be easily tradable and be readily accessible to market participants.

Historical Performance*



*Performance of indexes prior to their respective launch date is back-tested performance utilizing historical data

Features

Coverage

The CMBI Multi Asset Series provides coverage for the largest crypto assets in the market.

Objective

The multi asset series are designed for the creation of financial products including derivatives, index tracking funds and for use as a performance benchmark.

Investability

Assets included in the CMBI Multi Asset Series have been selected due to their investability in global markets.

Transparent

Index design and calculation follow a rules based process that is publicly available on the Coin Metrics website.

Price

Indexes are calculated based on price and total returns.

Availability

Multi asset indexes produce two differently calculated prices:

- Intraday prices that are available every 15 seconds
- Close prices that are available at end of day.

Performance and Volatility

Index	Level	USD Returns			Annualized Returns		Volatility	
		1M	3M	YTD	1YR	3YR	1YR	3YR
CMBI Total Market	706.77	11%	-14%	-9%	39%	19%	54%	55%
CMBI Application Utilities Sector Even	629.48	14%	-25%	-39%	-24%	-9%	78%	76%
CMBI Blockchain Utilities Sector Even	658.02	9%	-36%	-48%	-54%	-31%	79%	74%
CMBI Business Services Sector Even	568.78	38%	-17%	-24%	-27%	-18%	87%	77%
CMBI Decentralized Finance Sector Even	381.43	8%	-31%	-43%	-42%	-21%	76%	71%
CMBI Information Technology Sector Even	1558.51	20%	-15%	-16%	-15%	-21%	72%	72%
CMBI Intermediated Finance Sector Even	639.40	15%	-29%	-40%	-39%	-3%	80%	78%
CMBI Media Services Sector Even	285.87	4%	-38%	-52%	-49%	-34%	80%	78%
CMBI Metaverse Sector Even	417.26	10%	-32%	-49%	-51%	-37%	84%	79%
CMBI Smart Contract Platform Sector Even	799.78	11%	-28%	-33%	-14%	-12%	73%	69%
CMBI Specialized Coins Sector Even	1267.92	10%	-25%	-25%	87%	13%	73%	69%
CMBI Value Transfer Coins Sector Even	97.64	8%	-22%	-25%	-8%	-3%	65%	65%
CMBI Decentralized Exchange Sub-Sector Even	175.93	10%	-33%	-45%	-42%	-26%	78%	76%
CMBI Network Scaling Sub-Sector Even	688.42	5%	-43%	-55%	-60%	-33%	83%	81%
CMBI NFT Ecosystem Sub-Sector Even	212.37	7%	-31%	-47%	-54%	-31%	81%	78%

Return / Risk Ratio and Drawdown

Index	Sharpe Ratio		Drawdown	
	1YR	3YR	1YR	3YR
CMBI Total Market	0.78	0.51	-38%	-78%
CMBI Application Utilities Sector Even	-0.02	0.20	-68%	-84%
CMBI Blockchain Utilities Sector Even	-0.64	-0.18	-80%	-91%
CMBI Business Services Sector Even	0.02	0.07	-69%	-83%
CMBI Decentralized Finance Sector Even	-0.40	-0.04	-74%	-87%
CMBI Information Technology Sector Even	0.06	-0.02	-61%	-87%
CMBI Intermediated Finance Sector Even	-0.28	0.31	-73%	-87%
CMBI Media Services Sector Even	-0.50	-0.20	-76%	-92%
CMBI Metaverse Sector Even	-0.47	-0.24	-79%	-95%
CMBI Smart Contract Platform Sector Even	0.10	0.10	-65%	-84%
CMBI Specialized Coins Sector Even	1.15	0.45	-59%	-76%
CMBI Value Transfer Coins Sector Even	0.12	0.21	-59%	-82%
CMBI Decentralized Exchange Sub-Sector Even	-0.37	-0.07	-76%	-88%
CMBI Network Scaling Sub-Sector Even	-0.75	-0.13	-84%	-92%
CMBI NFT Ecosystem Sub-Sector Even	-0.60	-0.15	-77%	-92%

*Performance of indexes prior to their respective launch date is back-tested performance utilizing historical data

Specifications

	CMBITM	CMBIAUE	CMBIBSE	CMBIBUE	CMBIDFIE
Launch Date	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022
Base Date	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019
Base Value	100	100	100	100	100
Calculation Currencies	USD	USD	USD	USD	USD

	CMBIITE	CMBIIFE	CMBIMSE	CMBIMTAE	CMBISCPE
Launch Date	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022
Base Date	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019
Base Value	100	100	100	100	100
Calculation Currencies	USD	USD	USD	USD	USD

	CMBISCE	CMBIVTCE	CMBIDEXE	CMBINSE	CMBINFTE
Launch Date	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022	Dec 13, 2022
Base Date	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019	Jul 1, 2019
Base Value	100	100	100	100	100
Calculation Currencies	USD	USD	USD	USD	USD

Contact Us

To learn more, visit:

<https://coinmetrics.io/cm-indexes/>

CMBI Services

cmbi@coinmetrics.io

CMBI Services

customindex@coinmetrics.io

Disclaimer

CMBI is a division of Coin Metrics, Inc, a cryptoasset data provider. Information displayed throughout this document has been curated for informational purposes only. No responsibility or liability can be accepted by any member of Coin Metrics or any third party licensee of CMBI for any loss or damage in part or in whole that relates to any error involved in procuring, compiling, calculating, analyzing, interpreting or delivering the information or data contained herein.

No member or associated partner of Coin Metrics provides investment advice and as such no information displayed in this document should be considered as an endorsement for an underlying asset, as investment advice or as constituting financial advice. Coin Metrics administered indexes cannot be invested in directly. Exposure to an asset represented in a CMBI Product may be available through an investable structured financial product that is offered by a third party licensee. Inclusion in an index should not be perceived or considered as a recommendation to buy, sell or hold an asset and a decision to invest in any such asset should not be made based off of any information contained herein. Coin Metrics does not sponsor, endorse or manage any investment product that seeks to provide an investment return based on the performance of any of the Coin Metrics Bletchley Indexes.

Information curated and displayed within this document should not be acted upon without the advice and guidance from licenced legal, tax and investment professionals.

None of the information contained herein is to be reproduced, used or distributed without prior written consent from Coin Metrics.

Past performance of any index is no guarantee or predictor of future results. Index returns displayed may not represent the results attainable from actually trading the underlying assets of the index. Performance of indexes prior to their respective launch date is back-tested performance and is hypothetical performance rather than actual performance. Back-tested performance utilizes the same methodology that was in effect when the index was officially launched.