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## CMBI Multi Asset Series

The CMBI Multi Asset Series provide the cryptoasset community, investors and asset managers with publicly available and investable benchmarks that reliably and accurately track the value of cryptoasset markets. 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 Market Cap Weighted Products include the CMBI Bitcoin and Ethereum, CMBI 10 and CMBI 10 Excluding Bitcoin. Coin Metrics also administer the CMBI 10 Even which evenly weights the constituent assets of the CMBI 10 during the rebalance. Indexes are designed to accurately reflect the performance of the global market, be easily tradable and be readily accessible to market participants.

### Historical Performance\*



<sup>\*</sup>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 use funds and for 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 available at end of day.

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# Coin Metrics Bletchley Indexes (CMBI)

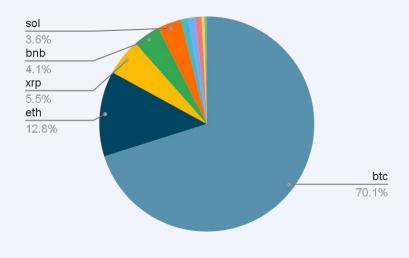
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## **Index Constituents**

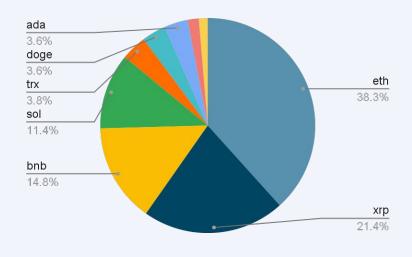
CMBI Bitcoin and Ethereum						
Asset	Ticker	Weight				
Bitcoin	втс	84.2%				
Ethereum	ETH	15.8%				

eth 15.8%	
	btc 84.2%

CMBI 10						
Ticker	Weight					
BTC	70.1%					
ETH	12.8%					
XRP	5.5%					
BNB	4.1%					
SOL	3.6%					
TRX	1.1%					
DOGE	1.1%					
ADA	0.9%					
LINK	0.4%					
AVAX	0.4%					
	Ticker BTC ETH XRP BNB SOL TRX DOGE ADA LINK					



CMBI 10 Excluding Bitcoin								
Asset	Asset Ticker Weight							
Ethereum	ETH	43.0%						
XRP	XRP	18.4%						
Binance Coin	BNB	13.6%						
Solana	SOL	11.9%						
TRON	TRX	3.8%						
Dogecoin	DOGE	3.6%						
Cardano	ADA	3.1%						
Chainlink	LINK	1.4%						
Avalanche	AVAX	1.2%						



# **Coin Metrics Bletchley Indexes (CMBI)**

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## **Performance and Volatility**

		USD Returns		Annualized Returns			Volatility			
Index	Level	1M	3M	YTD	1Y	3Y	5Y	1YR	3YR	5YR
CMBI BTC/ETH, Price Return	42985.12	12%	10%	3%	29%	41%	61%	52%	53%	62%
CMBI 10, Price Return	9081.06	10%	5%	0%	30%	40%	58%	53%	53%	63%
CMBI 10 Even, Price Return	16302.54	6%	-9%	-18%	50%	35%	55%	66%	62%	76%
CMBI 10 excl. BTC, Price Return	13733.10	15%	-8%	-21%	-8%	23%	55%	65%	61%	75%

## **Calendar Year Performance**

Index	2024	2023	2022	2021	2020
CMBI BTC/ETH, Price Return	100%	132%	-65%	113%	327%
CMBI 10, Price Return	104%	130%	-69%	134%	291%
CMBI 10 Even, Price Return	134%	137%	-79%	327%	230%
CMBI 10 excl. BTC, Price Return	80%	100%	-73%	379%	261%

## Return / Risk Ratio and Drawdown

	Sharpe Ratio*			Drawdown		
Index	1YR	3YR	5YR	1YR	3YR	5YR
CMBI BTC/ETH, Price Return	0.63	0.83	1.04	-49%	-82%	-92%
CMBI 10, Price Return	0.65	0.82	1.00	-50%	-82%	-92%
CMBI 10 Even, Price Return	0.88	0.73	0.93	-68%	-86%	-93%
CMBI 10 excl. BTC, Price Return	0.14	0.57	0.92	-53%	-80%	-94%

<sup>\*</sup>Performance of indexes prior to their respective launch date is back-tested performance utilizing historical data

# **Specifications**

	CMBI Bitcoin Ethereum	СМВІ 10	CMBI 10 Even	CMBI 10 Excl. Bitcoin
Launch Date	Sep 23, 2020	Sep 23, 2020	Sep 23, 2020	Sep 23, 2020
Base Date	Aug 08, 2015	Jan 3, 2017	Jan 3, 2017	Jan 3, 2017
Base Value	100	100	100	100
Calculation Currencies	USD	USD	USD	USD

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# **Coin Metrics Bletchley Indexes (CMBI)**

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#### **Contact Us**

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