

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 Datonomy 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	677.06	-4%	-30%	1%	-14%	56%	50%	49%
CMBI Application Utilities Sector Even	375.59	-12%	-48%	4%	-63%	6%	78%	73%
CMBI Blockchain Utilities Sector Even	310.76	-13%	-50%	6%	-76%	-23%	78%	73%
CMBI Business Services Sector Even	292.14	-5%	-36%	2%	-61%	-5%	77%	71%
CMBI Decentralized Finance Sector Even	220.40	-9%	-46%	4%	-68%	-8%	75%	69%
CMBI Information Technology Sector Even	821.55	-7%	-46%	5%	-56%	-4%	67%	67%
CMBI Intermediated Finance Sector Even	305.23	-14%	-48%	5%	-72%	5%	80%	76%
CMBI Media Services Sector Even	199.30	-13%	-32%	4%	-66%	-9%	75%	76%
CMBI Metaverse Sector Even	174.11	-16%	-55%	3%	-79%	-25%	82%	78%
CMBI Smart Contract Platform Sector Even	450.93	-10%	-49%	4%	-64%	5%	74%	68%
CMBI Specialized Coins Sector Even	1641.50	-6%	-22%	6%	-8%	51%	78%	69%
CMBI Value Transfer Coins Sector Even	113.08	-8%	-8%	2%	-16%	31%	67%	64%
CMBI Decentralized Exchange Sub-Sector Even	104.64	-4%	-45%	5%	-68%	-6%	81%	74%
CMBI Network Scaling Sub-Sector Even	364.67	-13%	-50%	5%	-77%	-21%	86%	80%
CMBI NFT Ecosystem Sub-Sector Even	81.25	-15%	-50%	3%	-80%	-27%	80%	76%

Return / Risk Ratio and Drawdown

Index	Sharpe Ratio		Drawdown	
	1YR	3YR	1YR	3YR
CMBI Total Market	-0.14	1.05	-44%	-82%
CMBI Application Utilities Sector Even	-0.94	0.37	-70%	-77%
CMBI Blockchain Utilities Sector Even	-1.48	-0.07	-80%	-88%
CMBI Business Services Sector Even	-0.88	0.21	-67%	-78%
CMBI Decentralized Finance Sector Even	-1.18	0.14	-73%	-82%
CMBI Information Technology Sector Even	-0.95	0.20	-64%	-73%
CMBI Intermediated Finance Sector Even	-1.25	0.37	-78%	-84%
CMBI Media Services Sector Even	-1.14	0.18	-72%	-80%
CMBI Metaverse Sector Even	-1.52	-0.04	-83%	-89%
CMBI Smart Contract Platform Sector Even	-1.06	0.33	-70%	-78%
CMBI Specialized Coins Sector Even	0.22	0.86	-57%	-80%
CMBI Value Transfer Coins Sector Even	0.01	0.66	-53%	-74%
CMBI Decentralized Exchange Sub-Sector Even	-1.06	0.21	-75%	-83%
CMBI Network Scaling Sub-Sector Even	-1.29	0.04	-80%	-90%
CMBI NFT Ecosystem Sub-Sector Even	-1.67	-0.11	-83%	-90%

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Coin Metrics Bletchley Indexes (CMBI)

A Division of Coin Metrics

Total Market Series Factsheet

Specifications

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

Contact Us

To learn more, visit:

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