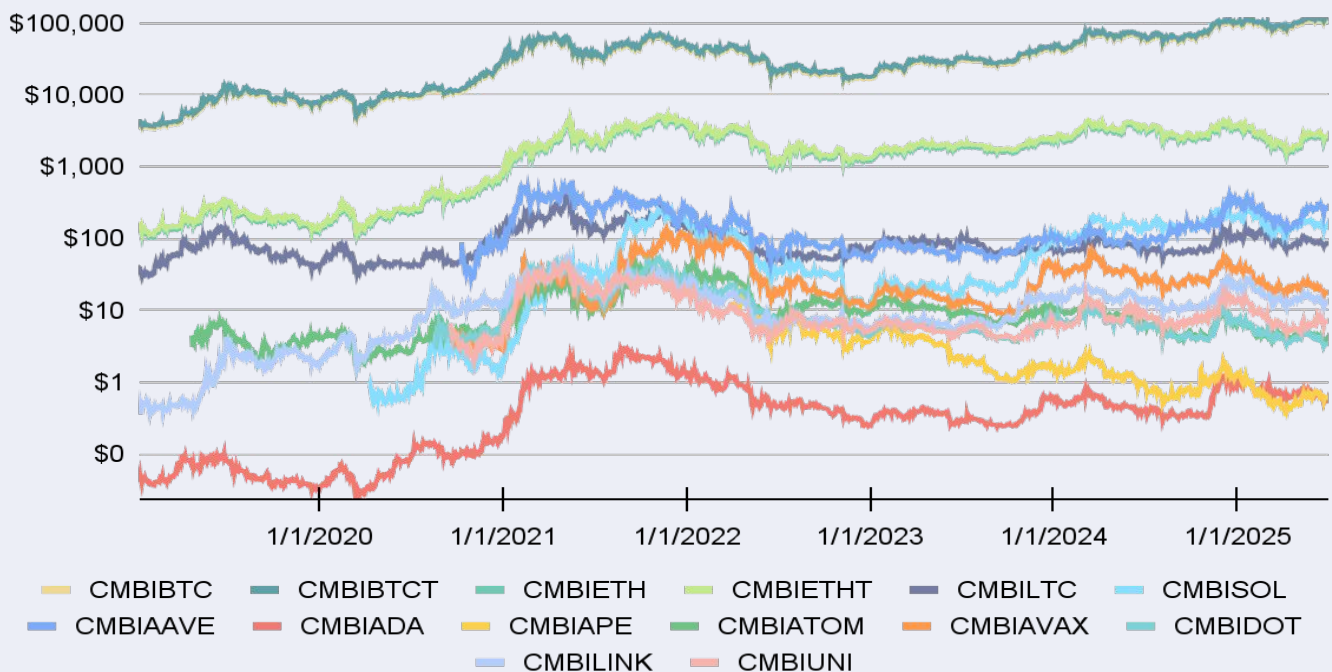


## CMBI Single Asset Series

The CMBI Single Asset Series provide the cryptoasset community, investors and asset managers with publicly available and investable benchmarks that reliably and accurately track the price of a single cryptoasset, through sourcing market prices from numerous global liquidity venues. 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

Bitcoin, Ethereum, Litecoin, Solana, Aave, Cardano, Apecoin, Cosmos, Avalanche, Polkadot, Chainlink and Uniswap

### Objective

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

### Investability

Assets launched in the CMBI Single 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

Single asset indexes produce two differently calculated prices:

- Real-time prices that are available every 1 second and every 15 seconds,
- Close prices that are available at the end of each hour

## Performance and Volatility

| INDEX                        | Level        | USD Returns |      |      | Annualized Returns |      |      | Volatility |      |      |
|------------------------------|--------------|-------------|------|------|--------------------|------|------|------------|------|------|
|                              |              | 1M          | 3M   | YTD  | 1Y                 | 3Y   | 5Y   | 1YR        | 3YR  | 5YR  |
| CMBI Bitcoin, Price Return   | \$105,580.34 | 1%          | 22%  | 12%  | 67%                | 76%  | 63%  | 50%        | 49%  | 60%  |
| CMBI Bitcoin, Total Return   | \$113,434.28 | 1%          | 22%  | 12%  | 67%                | 76%  | 63%  | 50%        | 49%  | 60%  |
| CMBI Ethereum, Price Return  | \$2,414.91   | -5%         | 27%  | -28% | -30%               | 31%  | 60%  | 73%        | 64%  | 78%  |
| CMBI Ethereum, Total Return  | \$2,621.61   | -5%         | 27%  | -28% | -30%               | 31%  | 60%  | 73%        | 64%  | 78%  |
| CMBI Litecoin, Price Return  | \$84.01      | -5%         | -3%  | -21% | 13%                | 18%  | 15%  | 82%        | 74%  | 88%  |
| CMBI Solana, Price Return    | \$145.96     | -4%         | 12%  | -25% | -1%                | 64%  | 180% | 86%        | 97%  | 125% |
| CMBI Aave, Price Return      | \$263.60     | 5%          | 62%  | -17% | 166%               | 67%  |      | 108%       | 90%  | 128% |
| CMBI Cardano, Price Return   | \$0.54       | -20%        | -21% | -41% | 34%                | 6%   | 42%  | 112%       | 85%  | 98%  |
| CMBI Apecoin, Price Return   | \$0.59       | -13%        | 26%  | -53% | -38%               | -49% |      | 143%       | 108% | 118% |
| CMBI Cosmos, Price Return    | \$3.96       | -8%         | -12% | -40% | -42%               | -21% | 8%   | 84%        | 77%  | 104% |
| CMBI Avalanche, Price Return | \$17.14      | -17%        | -12% | -54% | -42%               | 2%   |      | 90%        | 86%  | 120% |
| CMBI Polkadot, Price Return  | \$3.29       | -18%        | -20% | -53% | -48%               | -21% |      | 85%        | 74%  | 102% |
| CMBI Chainlink, Price Return | \$12.87      | -6%         | -8%  | -41% | -11%               | 28%  | 22%  | 97%        | 83%  | 103% |
| CMBI Uniswap, Price Return   | \$6.88       | 10%         | 11%  | -49% | -26%               | 12%  |      | 104%       | 97%  | 116% |

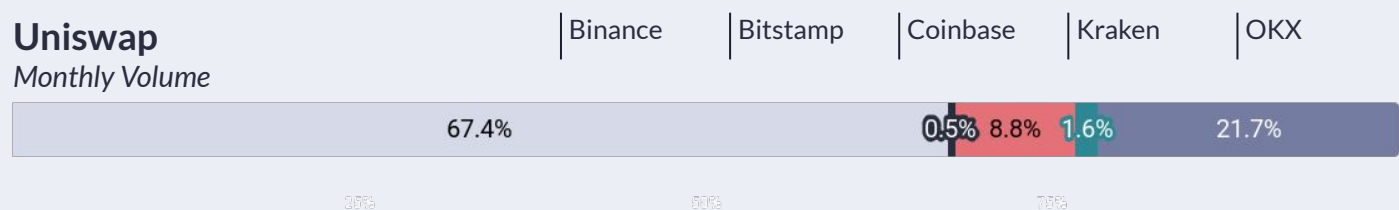
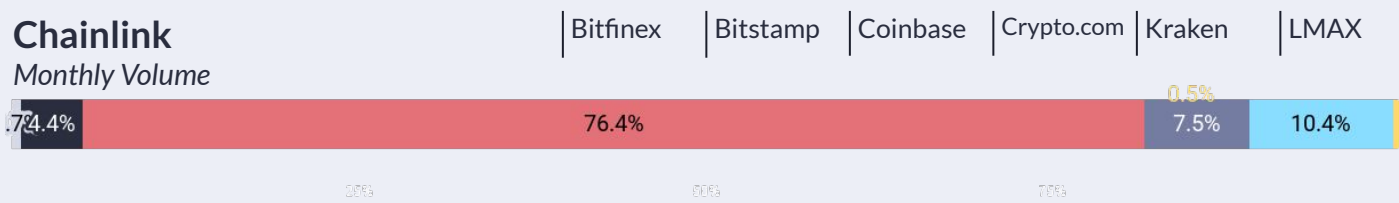
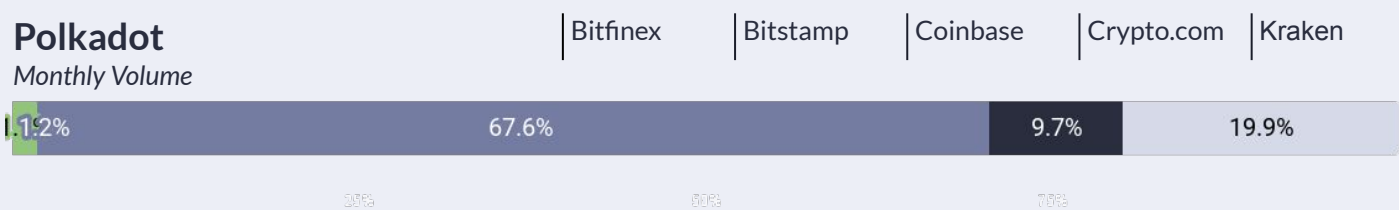
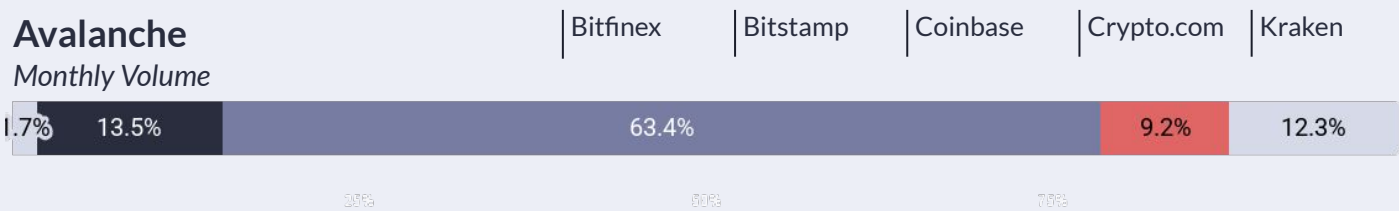
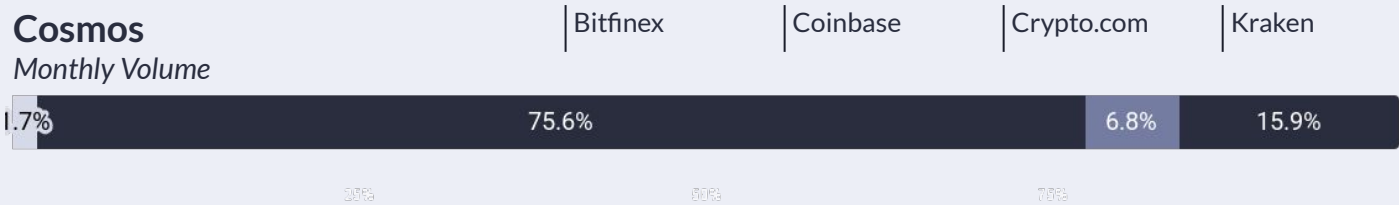
\*Performance of indexes prior to their respective launch date is back-tested performance utilizing historical data

Current Constituent Markets\*



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

Current Constituent Markets\*



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

Calendar Year Performance

| INDEX                        | 2024 | 2023 | 2022 | 2021   | 2020 |
|------------------------------|------|------|------|--------|------|
| CMBI Bitcoin, Price Return   | 120% | 157% | -64% | 58%    | 306% |
| CMBI Bitcoin, Total Return   | 120% | 157% | -64% | 58%    | 306% |
| CMBI Ethereum, Price Return  | 46%  | 90%  | -67% | 392%   | 480% |
| CMBI Ethereum, Total Return  | 46%  | 90%  | -67% | 392%   | 480% |
| CMBI Litecoin, Price Return  | 39%  | 5%   | -51% | 16%    | 203% |
| CMBI Solana, Price Return    | 86%  | 938% | -94% | 10918% |      |
| CMBI Aave, Price Return      | 174% | 115% | -79% | 188%   |      |
| CMBI Cardano, Price Return   | 42%  | 141% | -81% | 615%   | 452% |
| CMBI Apecoin, Price Return   | -26% | -55% |      |        |      |
| CMBI Cosmos, Price Return    | -42% | 15%  | -70% | 402%   | 48%  |
| CMBI Avalanche, Price Return | -9%  | 259% | -90% | 3631%  |      |
| CMBI Polkadot, Price Return  | -20% | 92%  | -84% | 205%   |      |
| CMBI Chainlink, Price Return | 32%  | 171% | -71% | 71%    | 538% |
| CMBI Uniswap, Price Return   | 82%  | 42%  | -69% | 234%   |      |

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

## Return / Risk Ratio and Drawdown

| INDEX                        | Sharpe Ratio* |       |       | Drawdown |      |
|------------------------------|---------------|-------|-------|----------|------|
|                              | 1YR           | 3YR   | 5YR   | 1YR      | 3YR  |
| CMBI Bitcoin, Price Return   | 1.28          | 1.30  | 1.07  | -52%     | -86% |
| CMBI Bitcoin, Total Return   | 1.28          | 1.30  | 1.07  | -52%     | -86% |
| CMBI Ethereum, Price Return  | -0.10         | 0.67  | 0.96  | -64%     | -74% |
| CMBI Ethereum, Total Return  | -0.10         | 0.67  | 0.96  | -64%     | -74% |
| CMBI Litecoin, Price Return  | 0.52          | 0.53  | 0.57  | -60%     | -65% |
| CMBI Solana, Price Return    | 0.49          | 0.95  | 1.43  | -62%     | -97% |
| CMBI Aave, Price Return      | 1.47          | 0.99  | 0.83  | -80%     | -87% |
| CMBI Cardano, Price Return   | 0.82          | 0.41  | 0.80  | -75%     | -81% |
| CMBI Apecoin, Price Return   | 0.25          | 0.12  | -0.41 | -80%     | -95% |
| CMBI Cosmos, Price Return    | -0.19         | 0.01  | 0.56  | -64%     | -78% |
| CMBI Avalanche, Price Return | -0.08         | 0.40  | 0.79  | -71%     | -86% |
| CMBI Polkadot, Price Return  | -0.31         | -0.02 | 0.36  | -71%     | -72% |
| CMBI Chainlink, Price Return | 0.42          | 0.65  | 0.68  | -69%     | -83% |
| CMBI Uniswap, Price Return   | 0.26          | 0.43  | 0.66  | -74%     | -79% |

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

## Specifications

|                           | CMBI<br>Bitcoin | CMBI<br>Ethereum | CMBI<br>Litecoin | CMBI<br>Solana | CMBI<br>Avalanche |
|---------------------------|-----------------|------------------|------------------|----------------|-------------------|
| Launch Date               | Jan 1, 2020     | Jan 1, 2020      | Mar 12, 2021     | Sep 1, 2021    | May 13, 2022      |
| Base Date                 | Jul 18, 2010    | Aug 8, 2015      | Apr 1, 2013      | Apr 11, 2020   | Sep 23, 2020      |
| Base Value                | \$0.0808        | \$0.5320         | \$1.2922         | \$0.8175       | \$5.2384          |
| Calculation<br>Currencies | USD             | USD              | USD              | USD            | USD               |

|                           | CMBI<br>Aave | CMBI<br>Cardano | CMBI<br>Apecoin | CMBI Cosmos  | CMBI<br>Polkadot |
|---------------------------|--------------|-----------------|-----------------|--------------|------------------|
| Launch Date               | May 13, 2022 | Jun 8, 2022     | May 13, 2022    | May 13, 2022 | May 13, 2022     |
| Base Date                 | Oct 10, 2020 | Dec 1, 2017     | Apr 1, 2022     | Apr 23, 2019 | Mar 12, 2020     |
| Base Value                | \$51.0800    | \$0.1220        | \$12.7200       | \$3.8179     | \$35.1454        |
| Calculation<br>Currencies | USD          | USD             | USD             | USD          | USD              |

|                           | CMBI<br>Chainlink | CMBI<br>Uniswap |
|---------------------------|-------------------|-----------------|
| Launch Date               | May 13, 2022      | May 13, 2022    |
| Base Date                 | Sep 29, 2017      | Sep 18, 2020    |
| Base Value                | \$0.2427          | \$3.6543        |
| Calculation<br>Currencies | USD               | USD             |

## Contact Us

To learn more, visit:

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