

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*



*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

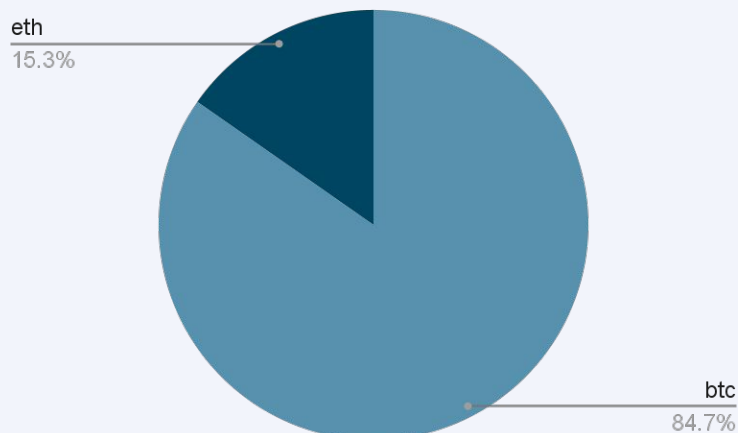
Multi asset indexes produce two differently calculated prices:

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

Index Constituents

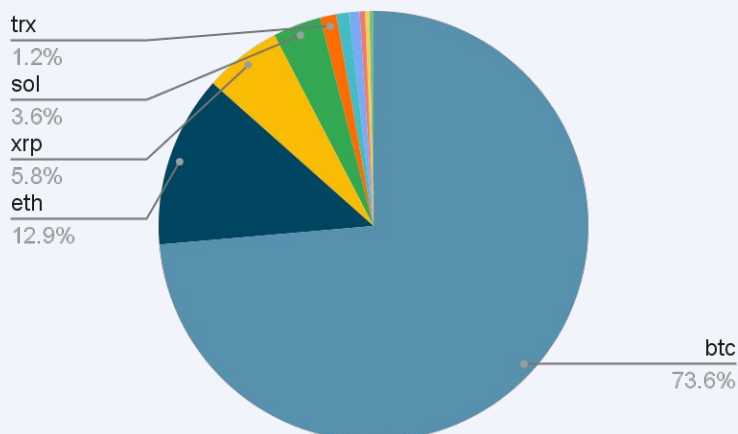
CMBI Bitcoin and Ethereum

| Asset | Ticker | Weight |
|----------|--------|--------|
| Bitcoin | BTC | 84.7% |
| Ethereum | ETH | 15.3% |



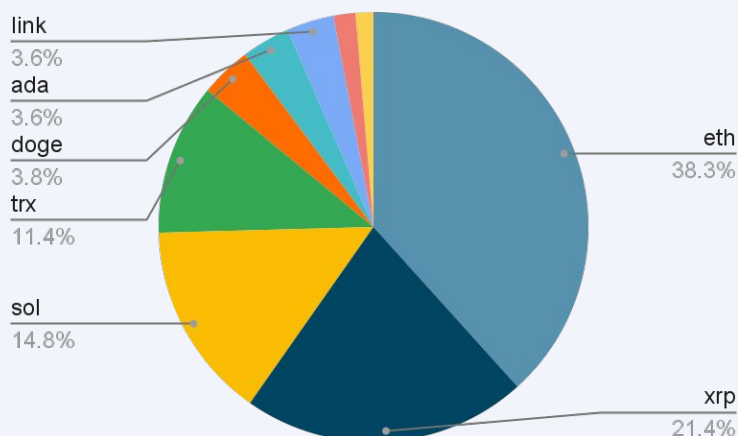
CMBI 10

| Asset | Ticker | Weight |
|-----------|--------|--------|
| Bitcoin | BTC | 73.6% |
| Ethereum | ETH | 12.9% |
| XRP | XRP | 5.8% |
| Solana | SOL | 3.6% |
| TRON | TRX | 1.2% |
| Dogecoin | DOGE | 1.0% |
| Cardano | ADA | 0.8% |
| Chainlink | LINK | 0.4% |
| Avalanche | AVAX | 0.3% |
| Stellar | XLM | 0.3% |



CMBI 10 Excluding Bitcoin

| Asset | Ticker | Weight |
|-----------|--------|--------|
| Ethereum | ETH | 49.0% |
| XRP | XRP | 22.0% |
| Solana | SOL | 13.8% |
| TRON | TRX | 4.6% |
| Dogecoin | DOGE | 3.6% |
| Cardano | ADA | 3.0% |
| Chainlink | LINK | 1.5% |
| Avalanche | AVAX | 1.2% |
| Stellar | XLM | 1.2% |



Performance and Volatility

| Index | Level | USD Returns | | | Annualized Returns | | | Volatility | | |
|---------------------------------|----------|-------------|-----|------|--------------------|-----|-----|------------|-----|-----|
| | | 1M | 3M | YTD | 1Y | 3Y | 5Y | 1YR | 3YR | 5YR |
| CMBI BTC/ETH, Price Return | 42858.09 | 0% | 23% | 3% | 38% | 65% | 62% | 52% | 51% | 62% |
| CMBI 10, Price Return | 8999.61 | 0% | 19% | -1% | 39% | 62% | 59% | 53% | 51% | 63% |
| CMBI 10 Even, Price Return | 14962.35 | -8% | 2% | -25% | 53% | 46% | 55% | 67% | 61% | 76% |
| CMBI 10 excl. BTC, Price Return | 13100.81 | -5% | 11% | -24% | -4% | 40% | 55% | 66% | 59% | 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

| Index | Sharpe Ratio* | | | Drawdown | | |
|---------------------------------|---------------|------|------|----------|------|------|
| | 1YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| CMBI BTC/ETH, Price Return | 0.90 | 1.16 | 1.05 | -49% | -82% | -92% |
| CMBI 10, Price Return | 0.91 | 1.12 | 1.01 | -50% | -82% | -92% |
| CMBI 10 Even, Price Return | 1.01 | 0.84 | 0.93 | -68% | -86% | -93% |
| CMBI 10 excl. BTC, Price Return | 0.32 | 0.79 | 0.93 | -53% | -78% | -94% |

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

Specifications

| | CMBI Bitcoin Ethereum | CMBI 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 |

Contact Us

To learn more, visit:

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

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