

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. Currently, CMBI Single Asset Series include Bitcoin and Ethereum. 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

Current Constituent Markets*

Bitcoin:

Binance.US | Bitstamp | Bittrex |
Coinbase | Gemini | itBit | Kraken

Ethereum:

Binance.US | Bitstamp | Bittrex |
Coinbase | Gemini | itBit | Kraken

* Constituent markets have been selected using the Coin Metrics Market Selection Framework

Volume



Features

Coverage

The CMBI Single Asset Series provides coverage for Bitcoin and Ethereum.

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:

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

Performance and Volatility

Name	Level	USD Returns			Annualized Returns			Volatility*		
		1M	3M	YTD	1 YR	3 YR	5 YR	1YR	3YR	5YR
CMBI Bitcoin, Price Return	\$31,411.44	65%	197%	8%	329%	28%	135%	65%	74%	73%
CMBI Bitcoin, Total Return	\$33,748.08	65%	197%	8%	329%	28%	139%	65%	74%	74%
CMBI Ethereum, Price Return	\$1,033.34	74%	203%	39%	672%	3%	308%	89%	94%	111%
CMBI Ethereum, Total Return	\$1,121.79	74%	203%	39%	672%	3%	314%	89%	94%	111%

* Volatility is calculated using the standard deviation of daily returns data

Calendar Year Performance

Index	2020	2019	2018	2017	2016
CMBI Bitcoin, Price Return	306%	94%	-74%	1,367%	124%
CMBI Bitcoin, Total Return	306%	94%	-74%	1,477%	124%
CMBI Ethereum, Price Return	480%	-2%	-82%	9,134%	742%
CMBI Ethereum, Total Return	480%	-2%	-82%	9,924%	742%

Return / Risk Ratio and Drawdown

Name	Sharpe Ratio*			Drawdown (%)		
	1 YR	3 YR	5 YR	1 YR	3 YR	5 YR
CMBI Bitcoin, Price Return	2.53	0.65	1.52	-52%	-81%	-84%
CMBI Bitcoin, Total Return	2.53	0.65	1.54	-52%	-81%	-84%
CMBI Ethereum, Price Return	2.72	0.48	1.80	-61%	-94%	-94%
CMBI Ethereum, Total Return	2.72	0.48	1.81	-61%	-94%	-94%

* Sharpe Ratio is based on daily return data and daily 3-month US Treasury data sourced from FRED

Specifications

	CMBI Bitcoin	CMBI Ethereum
Launch Date	January 1, 2020	January 1, 2020
Base Date	July 18, 2010	August 8, 2015
Base Value	\$0.0808, 1 BTC	\$0.5320, 0.00197695 BTC
Calculation Currencies	USD, BTC	USD, BTC

Contact Us

To learn more, visit
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