

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.

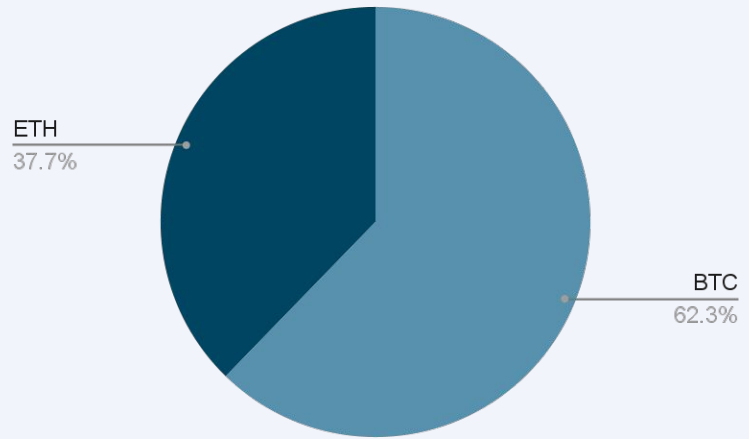
Availability

Multi asset indexes produce two differently calculated prices:

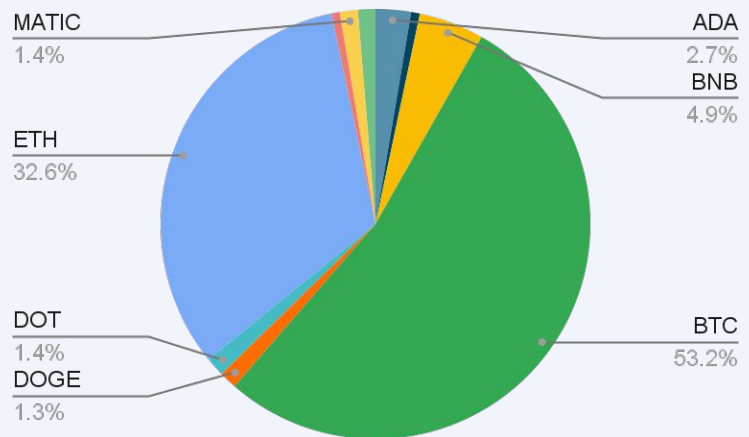
- Intraday prices that are available every 15 seconds
- Close prices that are available at end of day.

Index Constituents

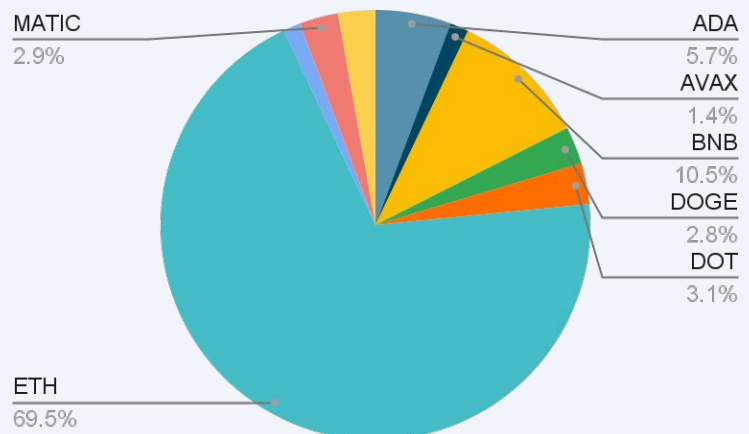
CMBI Bitcoin and Ethereum		
Asset	Ticker	Weight
Bitcoin	BTC	62.3%
Ethereum	ETH	37.7%



CMBI 10		
Asset	Ticker	Weight
Bitcoin	BTC	53.2%
Ethereum	ETH	32.6%
Binance	BNB	4.9%
Cardano	ADA	2.7%
Solana	SOL	1.3%
Polkadot	DOT	1.4%
Dogecoin	DOGE	1.3%
Polygon	MATIC	1.4%
Avalanche	AVAX	0.7%
FTX Token	FTT	0.6%



CMBI 10 Excluding Bitcoin		
Asset	Ticker	Weight
Ethereum	ETH	69.5%
Binance	BNB	10.5%
Cardano	ADA	5.7%
Solana	SOL	2.8%
Polkadot	DOT	3.1%
Dogecoin	DOGE	2.8%
Polygon	MATIC	1.4%
Avalanche	AVAX	1.4%
FTX Token	FTT	1.3%



Performance and Volatility

Index	Level	USD Returns			Annualized Returns			Volatility		
		1M	3M	YTD	1Y	3Y	5Y	1YR	3YR	5YR
CMBI BTC/ETH, Price Return	10996.72	-10%	-28%	-57%	-59%	40%	35%	72%	74%	79%
CMBI 10, Price Return	2411.77	-10%	-27%	-60%	-63%	37%	29%	74%	76%	80%
CMBI 10 Even, Price Return	5304.51	-11%	-19%	-68%	-70%	48%	22%	83%	90%	95%
CMBI 10 excl. BTC, Price Return	6311.79	-6%	-15%	-64%	-66%	64%	18%	86%	91%	95%

Calendar Year Performance

Index	2021	2020	2019	2018	2017
CMBI BTC/ETH, Price Return	113%	327%	74%	-76%	1760%
CMBI 10, Price Return	134%	291%	55%	-80%	1996%
CMBI 10 Even, Price Return	327%	230%	1%	-86%	7885%
CMBI 10 excl. BTC, Price Return	379%	261%	-13%	-86%	8030%

Return / Risk Ratio and Drawdown

Index	Sharpe Ratio*			Drawdown		
	1YR	3YR	5YR	1YR	3YR	5YR
CMBI BTC/ETH, Price Return	-1.88	0.32	0.41	-76%	-76%	-85%
CMBI 10, Price Return	-1.97	0.30	0.35	-77%	-77%	-87%
CMBI 10 Even, Price Return	-1.90	0.48	0.38	-80%	-81%	-92%
CMBI 10 excl. BTC, Price Return	-1.65	0.59	0.32	-82%	-82%	-93%

*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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