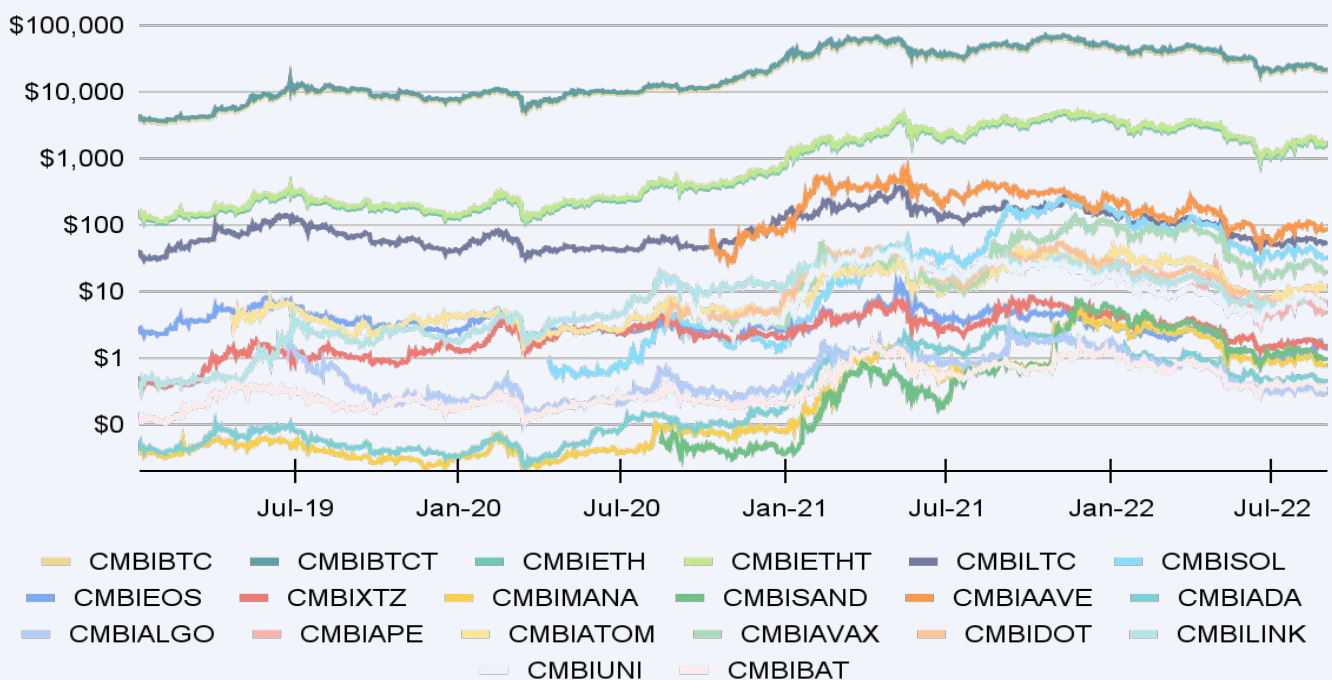


CMBI Single Asset Series

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, Ethereum and Litecoin. 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 Single Asset Series provides coverage for Bitcoin, Ethereum, Litecoin and Solana.

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

INDEX	Level	USD Returns			Annualized Returns			Volatility		
		1M	3M	YTD	1Y	3Y	5Y	1YR	3YR	5YR
CMBI Bitcoin, Price Return	\$19,827.51	-14%	-34%	-57%	-59%	25%	34%	67%	71%	77%
CMBI Bitcoin, Total Return	\$21,302.44	-14%	-34%	-57%	-59%	25%	36%	67%	71%	77%
CMBI Ethereum, Price Return	\$1,561.19	-4%	-14%	-57%	-58%	106%	35%	88%	93%	97%
CMBI Ethereum, Total Return	\$1,694.82	-4%	-14%	-57%	-58%	106%	35%	88%	93%	97%
CMBI Litecoin, Price Return	\$56.90	-3%	-11%	-61%	-68%	-5%	-6%	91%	99%	114%
CMBI Solana, Price Return	\$30.97	-25%	-25%	-82%	-73%			113%		
CMBI EOS, Price Return	\$1.45	17%	13%	-52%	-72%	-24%	3%	96%	109%	
CMBI Tezos, Price Return	\$1.51	-14%	-24%	-64%	-72%	12%	-8%	117%	117%	
CMBI Decentraland, Price Return	\$0.77	-23%	-24%	-76%	-20%	191%	77%	161%	149%	
CMBI The Sandbox, Price Return	\$0.92	-29%	-31%	-84%	-6%			149%		
CMBI Aave, Price Return	\$84.95	-11%	-19%	-66%	-79%			126%		
CMBI Cardano, Price Return	\$0.45	-11%	-19%	-65%	-84%	115%		92%	107%	
CMBI Alogrand, Price Return	\$0.29	-13%	-25%	-82%	-75%	-9%		118%		
CMBI Apecoin, Price Return	\$4.71	-28%	-24%					108%		
CMBI Cosmos, Price Return	\$12.05	19%	26%	-61%	-52%	77%		126%	126%	
CMBI Avalanche, Price Return	\$18.81	-19%	-22%	-82%	-57%			128%		
CMBI Basic Attention Token, Price Return	\$0.33	-19%	-14%	-72%	-61%	22%		117%	120%	
CMBI Polkadot, Price Return	\$7.04	-14%	-27%	-73%	-78%			106%		
CMBI Chainlink, Price Return	\$6.64	-11%	-5%	-65%	-77%	53%		105%	119%	
CMBI Uniswap, Price Return	\$6.19	-24%	17%	-63%	-80%			114%		

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

Current Constituent Markets*

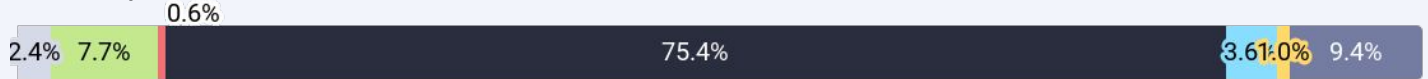
Bitcoin Binance.US | Bitstamp | Bittrex | Coinbase | Gemini | itBit | Kraken
Monthly Volume



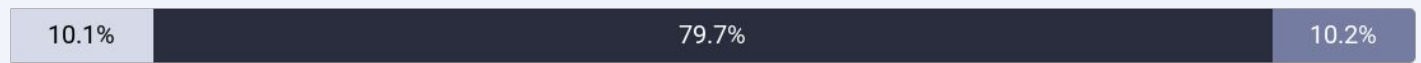
Ethereum Binance.US | Bitstamp | Bittrex | Coinbase | Gemini | itBit | Kraken
Monthly Volume



Litecoin Binance.US | Bitstamp | Bittrex | Coinbase | Gemini | itBit | Kraken
Monthly Volume



Solana Binance.US | Coinbase | Kraken
Monthly Volume



EOS Binance.US | Coinbase | Kraken
Monthly Volume



Tezos Binance.US | Coinbase | Gemini
Monthly Volume



Decentraland Binance.US | Coinbase | Gemini | Kraken
Monthly Volume



The Sandbox Bitstamp | FTX | Gemini | Kraken
Monthly Volume



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

Current Constituent Markets*

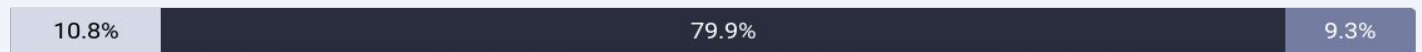
Aave Binance.US | Coinbase | FTX | FTX.US | Gemini | Kraken

Monthly Volume



Cardano Binance.US | Coinbase | Kraken

Monthly Volume



Algorand Binance.US | Coinbase | Kraken

Monthly Volume



Apecoin Binance.US | Coinbase | FTX | Kraken

Monthly Volume



Cosmos Binance.US | Coinbase | Kraken

Monthly Volume



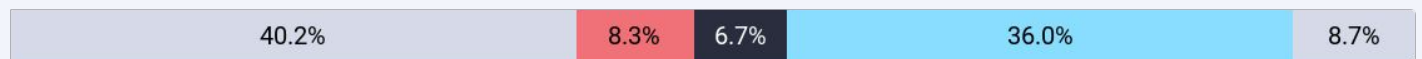
Avalanche Binance.US | Coinbase | FTX | Kraken

Monthly Volume



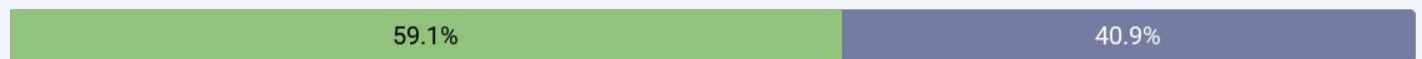
BAT Binance.US | Bittrex | Coinbase | Kraken | Gemini

Monthly Volume



Polkadot Binance | Kraken

Monthly Volume



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

Current Constituent Markets*

Chainlink | Binance.US | Coinbase | Gemini | Kraken

Monthly Volume



Uniswap | Binance.US | Coinbase | FTX | Gemini | Kraken

Monthly Volume



Calendar Year Performance

INDEX	2021	2020	2019	2018	2017
CMBI Bitcoin, Price Return	58%	306%	94%	-74%	1367%
CMBI Bitcoin, Total Return	58%	306%	94%	-74%	1477%
CMBI Ethereum, Price Return	392%	480%	-2%	-82%	9134%
CMBI Ethereum, Total Return	392%	480%	-2%	-82%	9924%
CMBI Litecoin, Price Return	16%	203%	37%	-87%	5276%
CMBI Solana, Price Return	10918%				
CMBI EOS, Price Return	16%	1%	2%	-68%	
CMBI Tezos, Price Return	110%	47%	199%	-89%	
CMBI Decentraland, Price Return	4071%	143%	-27%	-58%	
CMBI The Sandbox, Price Return	16068%				
CMBI Aave, Price Return	188%				
CMBI Cardano, Price Return	615%	452%	-19%	-95%	
CMBI Alogrand, Price Return	409%	48%			
CMBI Apecoin, Price Return					
CMBI Cosmos, Price Return	402%	48%			
CMBI Avalanche, Price Return	3631%				
CMBI Basic Attention Token, Price Return	489%	12%	42%	-70%	
CMBI Polkadot, Price Return	205%				
CMBI Chainlink, Price Return	71%	538%	526%	-52%	
CMBI Uniswap, Price Return	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	5YR
CMBI Bitcoin, Price Return	-2.18	-0.14	-0.70	-73%	-73%	-84%
CMBI Bitcoin, Total Return	-2.18	-0.14	-0.67	-73%	-73%	-84%
CMBI Ethereum, Price Return	-1.44	0.63	-0.37	-81%	-81%	-94%
CMBI Ethereum, Total Return	-1.44	0.63	-0.37	-81%	-81%	-94%
CMBI Litecoin, Price Return	-1.66	-0.13	-0.51	-84%	-88%	-94%
CMBI Solana, Price Return	-1.28			-89%		
CMBI EOS, Price Return	-1.68	-0.23		-86%	-93%	
CMBI Tezos, Price Return	-1.17	0.19		-85%	-85%	
CMBI Decentraland, Price Return	0.03	1.00		-85%	-72%	
CMBI The Sandbox, Price Return	0.11			-90%		
CMBI Aave, Price Return	-1.24			-89%		
CMBI Cardano, Price Return	-2.37	0.70		-86%	-86%	
CMBI Alogrand, Price Return	-1.27			-88%		
CMBI Apecoin, Price Return	-1.08					
CMBI Cosmos, Price Return	-0.57	0.62		-87%	-87%	
CMBI Avalanche, Price Return	-0.64			-90%		
CMBI Basic Attention Token, Price Return	-0.90	0.27		-84%	-84%	
CMBI Polkadot, Price Return	-1.65			-88%		
CMBI Chainlink, Price Return	-1.62	0.47		-84%	-89%	
CMBI Uniswap, Price Return	-1.52			-88%		

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

Specifications

	CMBI Bitcoin	CMBI Ethereum	CMBI Litecoin	CMBI Solana	CMBI EOS	CMBI Tezos
Launch Date	Jan 1, 2020	Jan 1, 2020	Mar 12, 2021	Sep 1, 2021	Feb 18, 2022	Feb 18, 2022
Base Date	Jul 18, 2010	Aug 8, 2015	Apr 1, 2013	Apr 11, 2020	Jun 29, 2017	Jun 24, 2017
Base Value	\$0.0808	\$0.5320	\$1.2922	\$0.8175	\$0.9166	\$2.0011
Calculation Currencies	USD	USD	USD	USD	USD	USD

	CMBI Decentraland	CMBI The Sandbox	CMBI Aave	CMBI Cardano	CMBI Algorand	CMBI Apecoin
Launch Date	Mar 18, 2022	Mar 18, 2022	May 13, 2022	Jun 8, 2022	May 13, 2022	May 13, 2022
Base Date	Aug 25, 2017	Aug 15, 2020	Oct 10, 2020	Dec 1, 2017	Jun 22, 2019	Apr 1, 2022
Base Value	\$0.0371	\$0.0519	\$51.0800	\$0.1220	\$3.4931	\$12.7200
Calculation Currencies	USD	USD	USD	USD	USD	USD

	CMBI Cosmos	CMBI Avalanche	CMBI Basic Attention Token	CMBI Polkadot	CMBI Chainlink	CMBI Uniswap
Launch Date	May 13, 2022	May 13, 2022	Jun 8, 2022	May 13, 2022	May 13, 2022	May 13, 2022
Base Date	Apr 23, 2019	Sep 23, 2020	Oct 6, 2017	Mar 12, 2020	Sep 29, 2017	Sep 18, 2020
Base Value	\$3.8179	\$5.2384	\$0.2835	\$35.1454	\$0.2427	\$3.6543
Calculation Currencies	USD	USD	USD	USD	USD	USD

Contact Us

To learn more, visit:

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