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.

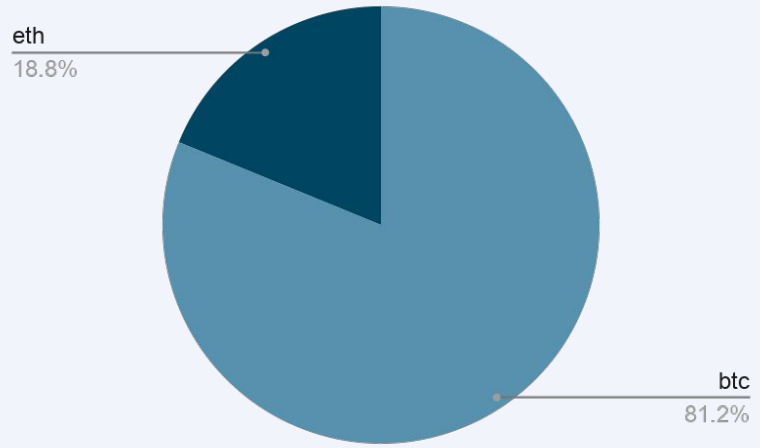
Coin Metrics Bletchley Indexes (CMBI)

A Division of Coin Metrics

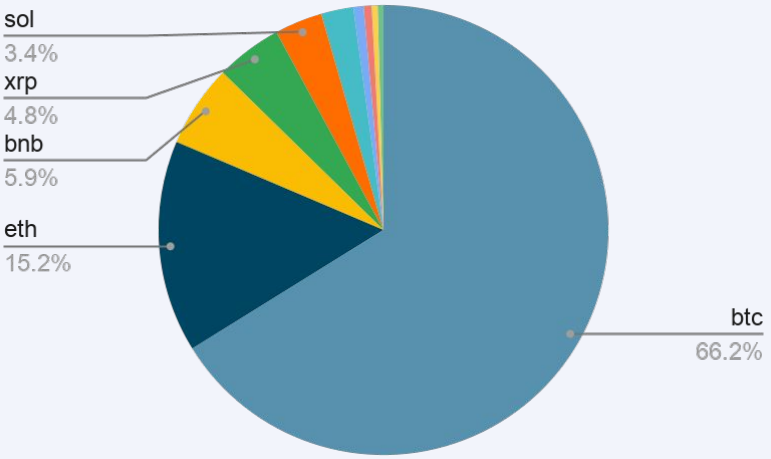
Multi Asset Series Factsheet

Index Constituents

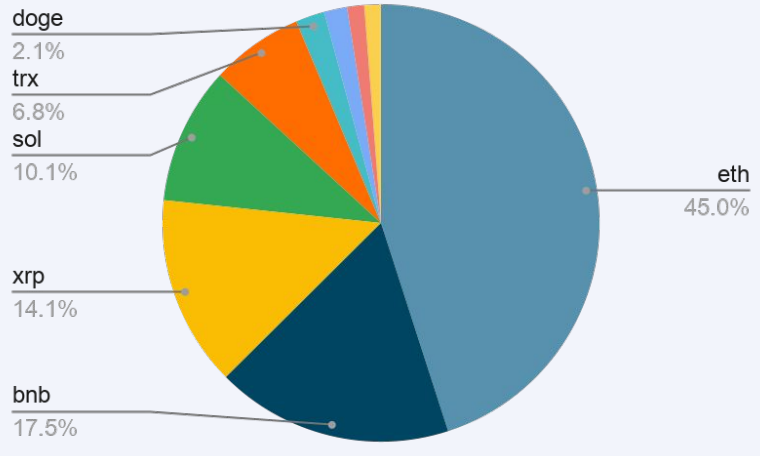
CMBI Bitcoin and Ethereum		
Asset	Ticker	Weight
Bitcoin	BTC	81.2%
Ethereum	ETH	18.8%



CMBI 10		
Asset	Ticker	Weight
Bitcoin	BTC	66.2%
Ethereum	ETH	15.2%
Binance Coin	BNB	5.9%
XRP	XRP	4.8%
Solana	SOL	3.4%
TRON	TRX	2.3%
Dogecoin	DOGE	0.7%
Zcash	ZEC	0.6%
Chainlink	LINK	0.4%
Cardano	ADA	0.4%



CMBI 10 Excluding Bitcoin		
Asset	Ticker	Weight
Ethereum	ETH	45.0%
Binance Coin	BNB	17.5%
XRP	XRP	14.1%
Solana	SOL	10.1%
TRON	TRX	6.8%
Dogecoin	DOGE	2.1%
Zcash	ZEC	1.7%
Chainlink	LINK	1.3%
Cardano	ADA	1.2%



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Multi Asset Series Factsheet

Performance and Volatility

		USD Returns			Annualized Returns			Volatility		
Index	Level	1M	3M	YTD	1Y	3Y	5Y	1YR	3YR	5YR
CMBI BTC/ETH, Price Return	26446.37	3%	-20%	-30%	-45%	21%	4%	48%	48%	54%
CMBI 10, Price Return	5535.82	2%	-19%	-31%	-47%	22%	2%	49%	49%	55%
CMBI 10 Even, Price Return	9835.68	1%	-14%	-29%	-50%	29%	-4%	60%	60%	66%
CMBI 10 excl. BTC, Price Return	9154.57	2%	-18%	-36%	-49%	11%	-6%	62%	59%	65%

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

Calendar Year Performance

Index	2025	2024	2023	2022	2021
CMBI BTC/ETH, Price Return	-8%	100%	132%	-65%	113%
CMBI 10, Price Return	-11%	104%	130%	-69%	134%
CMBI 10 Even, Price Return	-28%	134%	137%	-79%	327%
CMBI 10 excl. BTC, Price Return	-15%	80%	100%	-73%	379%

Return / Risk Ratio and Drawdown

	Sharpe Ratio*			Drawdown		
Index	1YR	3YR	5YR	1YR	3YR	5YR
CMBI BTC/ETH, Price Return	-1.14	0.54	0.30	-56%	-77%	-85%
CMBI 10, Price Return	-1.14	0.56	0.26	-57%	-79%	-85%
CMBI 10 Even, Price Return	-0.97	0.65	0.22	-63%	-85%	-86%
CMBI 10 excl. BTC, Price Return	-0.90	0.41	0.18	-64%	-77%	-82%

***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:
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