# Coin Metrics Bletchley Indexes (CMBI)

A Division of Coin Metrics

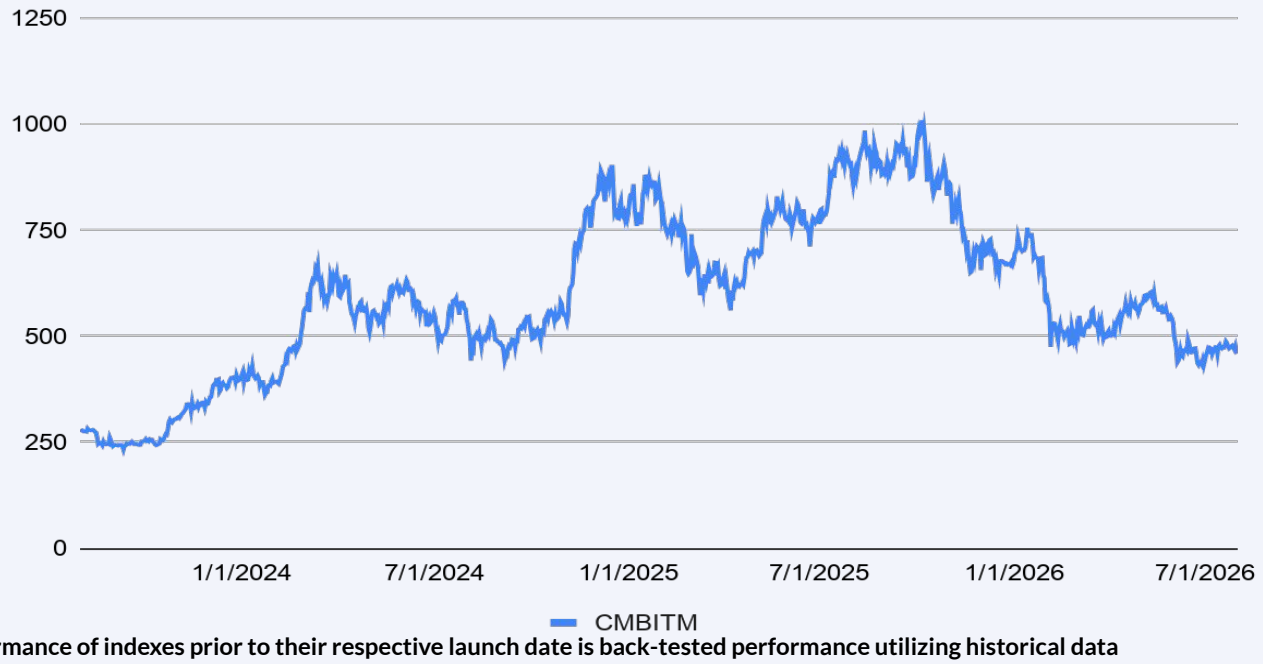
# Total Market Series Factsheet

## CMBI Total Market Series

The CMBI Total Market Series provides users with publicly available and investable benchmarks that reliably and accurately track the value of cryptoasset markets that leverage the Datonomy to create Sector and Sub-Sector Indexes. The 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 Total Market Series include the Total Market Index, eleven Sector Indexes, and three Sub-Sector Indexes. 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.

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## Performance and Volatility

| | | USD Returns | | | Annualized Returns | | Volatility | |
|---|---|---|---|---|---|---|---|---|
| Index | Level | 1M | 3M | YTD | 1YR | 3YR | 1YR | 3YR |
| CMBI Total Market | 459.70 | 1% | -20% | -31% | -47% | 18% | 49% | 49% |
| CMBI Application Utilities Sector Even | 196.94 | -11% | -29% | -45% | -69% | -20% | 68% | 73% |
| CMBI Blockchain Utilities Sector Even | 142.94 | -17% | -37% | -51% | -75% | -44% | 70% | 73% |
| CMBI Business Services Sector Even | 130.21 | -6% | -33% | -51% | -75% | -33% | 53% | 71% |
| CMBI Decentralized Finance Sector Even | 120.93 | -4% | -27% | -43% | -69% | -31% | 63% | 68% |
| CMBI Information Technology Sector Even | 414.82 | -1% | -15% | -47% | -71% | -29% | 74% | 70% |
| CMBI Intermediated Finance Sector Even | 146.98 | -7% | -32% | -51% | -75% | -30% | 71% | 74% |
| CMBI Media Services Sector Even | 95.37 | -5% | -30% | -50% | -68% | -32% | 66% | 74% |
| CMBI Metaverse Sector Even | 83.20 | -12% | -39% | -51% | -80% | -40% | 72% | 77% |
| CMBI Smart Contract Platform Sector Even | 248.21 | -12% | -32% | -41% | -70% | -20% | 66% | 68% |
| CMBI Specialized Coins Sector Even | 1158.11 | -7% | -14% | -42% | -25% | 18% | 76% | 70% |
| CMBI Value Transfer Coins Sector Even | 67.46 | -3% | -27% | -43% | -37% | -1% | 69% | 64% |
| CMBI Decentralized Exchange Sub-Sector Even | 59.63 | -4% | -24% | -40% | -69% | -30% | 69% | 72% |
| CMBI Network Scaling Sub-Sector Even | 150.59 | -15% | -41% | -57% | -76% | -45% | 73% | 78% |
| CMBI NFT Ecosystem Sub-Sector Even | 44.94 | 3% | -27% | -43% | -75% | -40% | 74% | 76% |

## Return / Risk Ratio and Drawdown

| | Sharpe Ratio | | Drawdown | |
|---|---|---|---|---|
| Index | 1YR | 3YR | 1YR | 3YR |
| CMBI Total Market | -1.18 | 0.49 | -57% | -77% |
| CMBI Application Utilities Sector Even | -1.48 | 0.00 | -75% | -86% |
| CMBI Blockchain Utilities Sector Even | -1.75 | -0.49 | -79% | -94% |
| CMBI Business Services Sector Even | -2.46 | -0.26 | -77% | -90% |
| CMBI Decentralized Finance Sector Even | -1.64 | -0.28 | -74% | -89% |
| CMBI Information Technology Sector Even | -1.36 | -0.22 | -80% | -88% |
| CMBI Intermediated Finance Sector Even | -1.75 | -0.18 | -78% | -91% |
| CMBI Media Services Sector Even | -1.52 | -0.21 | -72% | -90% |
| CMBI Metaverse Sector Even | -1.89 | -0.34 | -83% | -94% |
| CMBI Smart Contract Platform Sector Even | -1.60 | -0.05 | -74% | -86% |
| CMBI Specialized Coins Sector Even | -0.07 | 0.54 | -59% | -80% |
| CMBI Value Transfer Coins Sector Even | -0.41 | 0.24 | -64% | -71% |
| CMBI Decentralized Exchange Sub-Sector Even | -1.43 | -0.19 | -74% | -89% |
| CMBI Network Scaling Sub-Sector Even | -1.69 | -0.43 | -81% | -95% |
| CMBI NFT Ecosystem Sub-Sector Even | -1.65 | -0.34 | -79% | -94% |

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

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## Specifications

| | CMBITM | CMBIAUE | CMBIBSE | CMBIBUE | CMBIDFIE |
|---|---|---|---|---|---|
| **Launch Date** | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 |
| **Base Date** | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 |
| **Base Value** | 100 | 100 | 100 | 100 | 100 |
| **Calculation Currencies** | USD | USD | USD | USD | USD |

| | CMBIITE | CMBIIFE | CMBIMSE | CMBIMTAE | CMBISCPE |
|---|---|---|---|---|---|
| **Launch Date** | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 |
| **Base Date** | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 |
| **Base Value** | 100 | 100 | 100 | 100 | 100 |
| **Calculation Currencies** | USD | USD | USD | USD | USD |

| | CMBISCE | CMBIVTCE | CMBIDEXE | CMBINSE | CMBINFTE |
|---|---|---|---|---|---|
| **Launch Date** | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 | Dec 13, 2022 |
| **Base Date** | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 | Jul 1, 2019 |
| **Base Value** | 100 | 100 | 100 | 100 | 100 |
| **Calculation Currencies** | USD | USD | USD | USD | USD |

## Contact Us

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