

Coinbase Size Tilt Index

The Coinbase Size Tilt Index (COINTILT) tracks the performance of the market capitalization weighted basket of the largest and most liquid digital assets that fulfill the fundamental and market eligibility criteria. The component weightings are calculated based on their square root of market capitalization.

Key Features



Strategy

The objective of the Coinbase Size Tilt Index is to track the performance of the market capitalization-weighted basket of the largest and most liquid digital assets. The component weightings are calculated based on their square root of market capitalization.

Rebalancing

Quarterly.

Index Data

| INDEX PARAM | METERS | | | | |
|-------------|-------------|--|----------|--|--|
| Launch Date | 10 Mar 2022 | Components | 7 | | |
| Туре | Customized | Volatility (250 days) | 43.71 | | |
| Currency | USD | MCap bn USD | 1,977.34 | | |
| Base Date | 31 Dec 2016 | Correlation (250 days) | 0.92 | | |
| Base Value | 100.00 | * MarketVector Digital Assets 10 Index | | | |

| ANNUALISED PERFORMANCE | | |
|------------------------|---------|--|
| 1 Month | 4.74% | |
| 1 Year | 144.66% | |
| 3 Years | 3.02% | |
| 5 Years | 54.05% | |
| 7 Years | 89.11% | |

YTD

-3.05%

1.99%

66.91%

70.86%

36.90%

154.57%

1 Day

-0.68%

-1.35%

-1.48%

-3.80%

-3.44%

-3.06%

Index Components

| Top Components by Weight | Weight | Best Performing Components |
|--------------------------|--------|-----------------------------|
| Bitcoin | 46.17% | Polygon |
| Ethereum | 23.89% | Cardano |
| Solana | 12.33% | Bitcoin |
| Bitcoin Cash | 6.09% | Worst Performing Components |
| Cardano | 4.94% | Solana |
| Litecoin | 3.50% | Litecoin |
| Subtotal | 96.92% | Bitcoin Cash |

Symbols

| | Symbol | ISIN | WKN | Sedol | Bloomberg | Reuters | Telekurs |
|-------|----------|--------------|--------|---------|-----------|-----------|-----------|
| Index | COINTILT | DE000SL0FEQ1 | SLOFEQ | BNNVHM1 | COINTILT | .COINTILT | 117251323 |

For further information visit www.marketvector.com

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