

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.

	All Time High/Low	52-Week High/Low
Index	13,847.06/90.21	13,847.06/7,333.13

Symbols

	Symbol	ISIN	WKN	Sedol	Bloomberg	Reuters	Telekurs
Price Return	COINTILT	DE000SL0FEQ1	SL0FEQ	BNNVHM1	COINTILT	.COINTILT	117251323

Index Data

INDEX PARAMETERS

Launch Date	10 Mar 2022	Components	14
Type	Digital Assets	Volatility (250 days)	55.08
Currency	USD	MCap bn USD	2,482.86
Base Date	31 Dec 2016	Correlation* (250 days)	0.92
Base Value	100.00	* MarketVector Digital Assets 10 Index	

ANNUALISED PERFORMANCE

1 Month	-20.50%
1 Year	-26.16%
3 Years	49.30%
5 Years	25.57%
Since Inception	66.23%

Index Components

Top Components by Weight		Weight	Best Performing Components		YTD	1 Day
Bitcoin		38.53%	Litecoin		-13.14%	2.50%
Ethereum		17.26%	Stellar Lumen		-27.26%	1.43%
XRP		10.50%	XRP		8.65%	1.16%
Solana		7.89%	Worst Performing Components		YTD	1 Day
Doge		4.24%	Avalanche		-17.06%	-8.60%
Cardano		3.45%	Solana		5.23%	-6.11%
Subtotal		81.88%	Doge		-28.06%	-5.93%

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For further information visit www.marketvector.com

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