

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)	44.01	
Currency	USD	MCap bn USD	1,731.59	
Base Date	31 Dec 2016	Correlation (250 days)	0.92	
Base Value	100.00	* MarketVector Digital Assets 10 Index		

ANNUALISED PER	RFORMANCE
1 Month	-13.41%
1 Year	98.49%
3 Years	-3.72%
5 Years	51.53%
7 Years	84.10%

Index Components

Top Components by Weight	Weight
Bitcoin	48.50%
Ethereum	24.16%
Solana	11.55%
Bitcoin Cash	5.05%
Cardano	4.48%
Litecoin	3.53%
Subtotal	97.26%

Best Performing Components	YTD	1 Day	
Litecoin	18.84%	3.31%	
Bitcoin Cash	86.18%	0.98%	
Ethereum	36.79%	-1.10%	
Worst Performing Components	YTD	1 Day	
Polygon	-27.38%	-2.19%	
Solana	39.81%	-1.81%	
Cardano	-21.94%	-1.49%	

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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