

CCi30 Cryptocurrency Index

The 30 largest cryptocurrencies, weighted by the square root of adjusted market cap

Monthly factsheet

September 2026

Index level, close of 30 September 2026

19,893.40

Return in September

+15.50%

Since the base

×199

Base 100 at the close of 1 January 2015 · CAGR since 2015: 56.9% · Previous month-end close 17,223.00 on 31 August 2026

ANNUALIZED RETURNS

Since inception (1 January 2015)	+56.88%
5 years	-5.20%
3 years	+28.03%
1 year	-32.53%

RISK

Annualized volatility (daily log returns)	73.98%
Maximum drawdown since inception 20,796.60 on 7 January 2018 to 1,760.94 on 14 December 2018	-91.53%
Drawdown from all-time high All-time high 41,780.75 on 10 May 2021 (intraday)	-52.39%

CALENDAR-YEAR RETURNS

YEAR	CCi30	BITCOIN
2015	+6.22%	+37.02%
2016	+191.51%	+123.83%
2017	+4,778.75%	+1,368.90%
2018	-85.06%	-73.56%
2019	+13.98%	+92.20%
2020	+221.18%	+303.16%
2021	+226.53%	+59.67%
2022	-72.31%	-64.27%
2023	+106.64%	+155.42%
2024	+78.36%	+121.05%
2025	-26.75%	-6.34%
2026 to date	-1.32%	-4.52%

Last close of the year over the last close of the year before; 2015 from the base close of 1 January 2015 for both.

TOP 10 CONSTITUENTS, WEIGHTS OF 1 SEPTEMBER 2026

1	Bitcoin (BTC)	27.96%
2	Ethereum (ETH)	12.11%
3	BNB (BNB)	6.76%
4	XRP (XRP)	6.52%
5	Solana (SOL)	5.42%
6	TRON (TRX)	3.93%
7	Hyperliquid (HYPE)	3.23%
8	Zcash (ZEC)	2.65%
9	Dogecoin (DOGE)	2.53%
10	Monero (XMR)	2.17%

CONCENTRATION

	INDEX	CAP-WEIGHTED
Bitcoin weight	27.96%	69.14%
Top-5 weight	58.77%	92.66%
Effective number of constituents	8.9	2.0

Effective number: 1 divided by the sum of the squared weights.
Cap-weighted: the same 30 constituents weighted by their market caps the day before the rebalancing.

METHODOLOGY

The 30 largest cryptocurrencies by adjusted market capitalization, a three-day half-life moving average, stablecoins excluded. Each is weighted by the square root of its adjusted market capitalization. Weights are reset monthly and membership quarterly. Calculated continuously; the official close is struck at 00:00 GMT. Full rules: cci30.com/methodology/

INDEX LEVEL SINCE 1 JANUARY 2015, LOGARITHMIC SCALE



Administered by CSP DAO LLC · LEI 9845006BE86C7D0ZBC50

CCi30® is a registered trademark: EUTM 017282351 · US Reg. 5640753 · cci30.com · info@cci30.com

The CCi30 Cryptocurrency Index is a benchmark, not an investable product, and nothing in this factsheet is investment advice. Figures are computed from the official daily closes and the published monthly weights, as they stood at the close of 30 September 2026. Past performance does not predict future returns.