

CCi30 Cryptocurrency Index

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

Monthly factsheet

October 2026

Index level, close of 31 October 2026

17,340.20

Return in October

-12.83%

Since the base

×173

Base 100 at the close of 1 January 2015 · CAGR since 2015: 54.6% · Previous month-end close 19,893.40 on 30 September 2026

ANNUALIZED RETURNS

Since inception (1 January 2015)	+54.57%
5 years	-12.14%
3 years	+16.24%
1 year	-34.50%

RISK

Annualized volatility (daily log returns)	73.78%
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)	-58.50%

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	-13.99%	-11.47%

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 NOVEMBER 2026

1	Bitcoin (BTC)	27.42%
2	Ethereum (ETH)	11.53%
3	BNB (BNB)	6.70%
4	XRP (XRP)	6.19%
5	Solana (SOL)	5.25%
6	TRON (TRX)	3.83%
7	Hyperliquid (HYPE)	3.17%
8	Zcash (ZEC)	3.16%
9	Dogecoin (DOGE)	2.47%
10	Monero (XMR)	2.30%

CONCENTRATION

	INDEX	CAP-WEIGHTED
Bitcoin weight	27.42%	69.43%
Top-5 weight	57.10%	91.87%
Effective number of constituents	9.2	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



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