

Announcement - September 17th, 2026

Consultation Conclusion Announcement: CMBI Single Asset Realtime Calculation and CMBI Candidate Market Guidelines

Talos announced today the conclusion of the market consultations regarding the proposed update to the CMBI Single Asset Real-Time Methodology and CMBI Candidate Market Guidelines.

During the consultation period, which closed on September 17th, 2026, Talos received no material objections or feedback from market participants. This absence of response is interpreted as a general consensus and confidence in the proposed methodology adjustment.

The CMBI Single Asset Calculation will include inactive market monitoring in the Real-Time Calculation Algorithm. An active market cutoff is established from the trailing 60-minute trade stream, and Constituent Markets exceeding that cutoff since their last trade are excluded from the calculation, with an override if every market would otherwise be excluded. The CMBI Candidate Market Guidelines will include the seven discrete eligibility criteria assessed via the Talos Exchange Scorecard, revised from the previous single-letter-grade cutoffs.

This methodology update will take effect beginning with the October 2026 index rebalancing. The updated calculation approach is detailed in the consultation documents for CMBI Single Asset [HERE](#) and CMBI Candidate Market Guidelines [HERE](#).

If you have any further questions regarding this change, please contact cmbi-support@coinmetrics.io or cmbi-support@talos.com