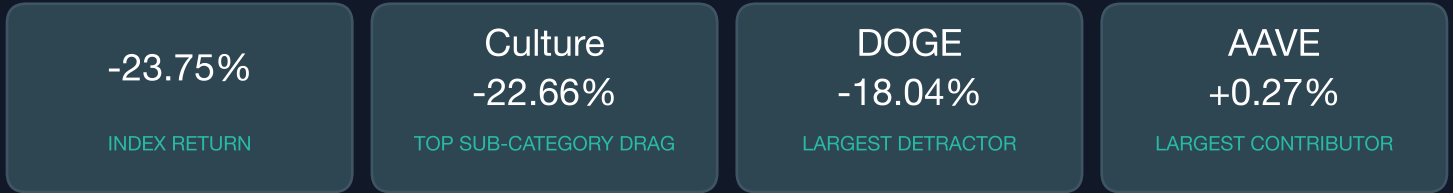


CF Sectors Category Index: Monthly Attribution

1 Jun 2026 to 30 Jun 2026

Culture Drove -22.66% of the -23.75% Return



The move was concentrated in Dogecoin rather than broadly distributed. Culture assets accounted for nearly the entire move, with Dogecoin and SHIB together supplying 87% of the decline.

Dogecoin's break below \$0.07 tracked general de-risking and whale exchange transfers. AAVE's +6.00% return coincided with Standard Chartered initiating coverage on June 24th, while Pepe's -31.61% return followed the broader meme-coin drawdown without a distinct June catalyst.

By segment, Meme Coins (-22.38%), Asset & Wealth Mgmt (-0.46%), and Trading (-0.43%) led the decline.

Total Performance Contribution: -23.75% Date: 30 Jun 2026

CATEGORY	SUB-CATEGORY	SEGMENT	ASSET	
Sectors	Culture	Meme Coins	DOGE	-18.04%
			SHIB	-2.66%
			PEPE	-1.68%
			PUMP	-0.28%
			ONDO	-0.48%
			AAVE	+0.27%
			UNI	-0.43%
			ENA	-0.46%
			Social	-0.28%
			Borrowing & Lending	-0.21%
Finance	-1.09%	Trading	-0.43%	
		Asset & Wealth Mgmt	-0.46%	
			-23.75%	

AAVE Led at +6.00%, PEPE Lagged at -31.61%

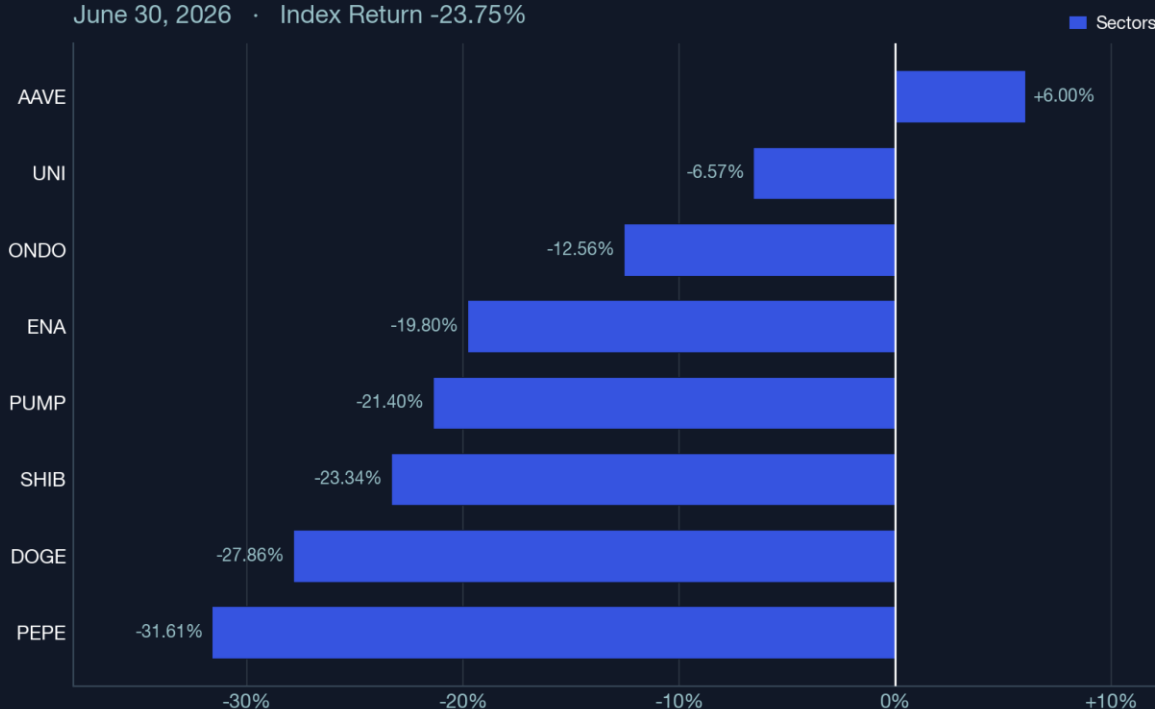
1 Jun 2026 to 30 Jun 2026 · Index Return -23.75%

Market Backdrop

- May headline CPI printed +4.2% year over year; with the FOMC holding rates at 3.50% to 3.75%, risk conditions remained unfavorable.
- US spot Bitcoin ETFs recorded roughly \$4.4 billion across a 13-day outflow streak from May 15th to June 3rd; Bitcoin later reached roughly \$57,800.
- The Sectors index returned -23.75%; Meme Coins represented 81.45% of post-rebalance weight, and Dogecoin's concentration amplified the broad market decline.

Constituent Returns

June 30, 2026 · Index Return -23.75%



Asset-Level Drivers

Dogecoin drove nearly all of the decline, with its 64.73% post-rebalance weight magnifying the move. It was the largest detractor at -18.04%; Shiba Inu followed at -2.66%, while Pepe was close behind at -1.68%.

DOGE

-18.04%

Dogecoin returned -27.86%, by far the largest drag given its 64.73% post-rebalance weight. The move tracked the broader risk-off tape rather than a distinct catalyst: DOGE broke below \$0.07 around June 30th, coinciding with general de-risking and whale transfers to exchanges rather than a Dogecoin-specific development. The break followed Bitcoin's move below \$63,000 on June 4th and its later year-to-date low near \$57,800.

SHIB

-2.66%

Shiba Inu returned -23.34%, its worst June since 2024, and reached a five-year low near \$0.0000040 on June 25th. The move tracked broad market correlation rather than a distinct catalyst, alongside elevated whale exchange activity late in the month.

June Reconstitution: Index Changes

1 Jun 2026 to 30 Jun 2026 · Index Return -23.75%

INDEX CHANGES

Removed

TRUMP

PENGU

BONK

The 1 June reconstitution pruned three small-capitalization names, TRUMP, PENGU, and BONK, from the sectors basket. For allocators, the removals were a tail-pruning exercise, not a thematic shift, leaving the index's concentration in Dogecoin and other large culture-sector holdings unchanged.

May 31, 2026 Total Weight: 100% Index Value: 638.79

CATEGORY	SUB-CATEGORY	SEGMENT	ASSET
Sectors	Culture	Meme Coins	DO... 60.66%
			SHIB 11.05%
			PEPE 5.53%
			TRU... 1.78%
			PENGU 1.51%
			BONK 1.45%
			PUMP 1.82%
			Social 1.82%
			Borrowing & Lending 7.84%
			AAVE 4.50%
			ONDO 3.34%
			Trading 6.27%
			UNI 6.27%
Asset & Wealth Mgmt 2.09%			
ENA 2.09%			
Finance	16.20%		
100.00%			

June 01, 2026 Total Weight: 100% Index Value: 644.61

CATEGORY	SUB-CATEGORY	SEGMENT	ASSET
Sectors	Culture	Meme Coins	DO... 64.73%
			SHIB 11.40%
			PEPE 5.31%
			PUMP 1.32%
			Social 1.32%
			Borrowing & Lending 8.38%
			AAVE 4.57%
			ONDO 3.81%
			Trading 6.55%
			UNI 6.55%
			Asset & Wealth Mgmt 2.30%
			ENA 2.30%
			Finance
100.00%			

Constituent weights by CF DACS hierarchy, 31 May 2026 (pre-rebalance) versus 1 June 2026 (post-rebalance).

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