

## Scope and objective

Cryptoassets present an exciting profile for portfolio managers because of their low correlation with other asset classes and their attractive asymmetric risk profile.

The objective of Kapilendo Digital Assets is to provide an investable index providing a long-only exposure to ten prime cryptoassets. We have screened more than 100 cryptoassets and have ranked them according to an in-house analytical framework and selected the ten highest classified cryptoassets.

Our weighting aims to be more balanced and tend to reduce the weight of the largest cryptoassets by market capitalization.

## Index Performance<sup>1</sup>



## Advantages

- ? A diversified basket of best-in-class cryptoassets
- ? Usage of an in-house analysis framework allowing us to identify prime cryptoassets
- ? Rule-based weighting methodology to limit the dominance of bitcoin over other assets
- ? Long-only strategy suitable for investors looking to get a long term exposure to the sector

## Composition<sup>\*</sup>

Cryptoasset	Ticker	Weight	Category
Bitcoin	BTC	41.22%	Payments
Ether	ETH	16.20%	Infrastructure
Ripple	XRP	15.84%	Payments
Lumen	XLM	8.09%	Payments
Litecoin	LTC	6.40%	Payments
Cardano	ADA	3.98%	Infrastructure
Monero	XMR	3.55%	Payments
Basic Attention	BAT	1.86%	Advertisement
Decred	DCR	1.45%	Payments
Lisk	LSK	1.41%	Infrastructure

## Performance metrics<sup>\*</sup>

	Performance (%)	Volatility (%)	Sharpe ratio
Year to Date	22.18	23.86	0,93
1 month	-7.79	16.72	-0,46
6 months	-16.85	40.20	-0.42
1 year	61.27	68.84	0.89

## Quick Facts

ISIN/WKN	Rebalancing	Recomposition	Launch Date	Currency
tbd	Weekly	Bi-monthly	01.09.19	USD

For further information, visit [www.kapilendodigitalassets.com](http://www.kapilendodigitalassets.com)

This factsheet should not be considered as an offer to sell, purchase or invest and doesn't constitute the provision of investment advice. Past performance does not constitute an indicator of future performance. Data is provided for information only; While every effort has been made to ensure the accuracy of the information provided, the companies of the Kapilendo group shall not be responsible or liable for the accuracy of the information provided. The BICCX™ are protected by various trademarks and intellectual property rights. You require a license to launch any product whose performance is linked to the value of a particular BICCX™ index.

<sup>1</sup> This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. In order to preclude hindsight bias, no dynamic management decisions are included in this evaluation; the BICCX™ is determined based on the standard parametrisation alone. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.