

NFT & Metaverse

Product Description

To unlock the potential of the emerging metaverse and the innovative NFT realm, Coinpanion designed a portfolio providing an entry point to this new virtual lifestyle.

The NFT & Metaverse portfolio encompasses gaming projects as well as virtual reality and is invested in protocols that support the NFT infrastructure.

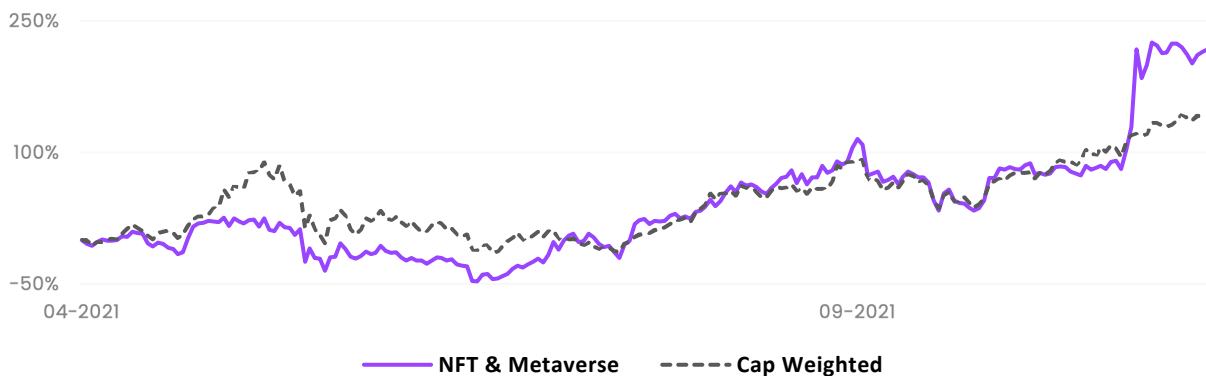
Advanced data-driven approaches paired with state-of-the-art risk-based portfolio optimisation techniques deliver long-term capital growth and superior risk-adjusted returns in comparison to a traditional cap-weighted solution.

Strategy

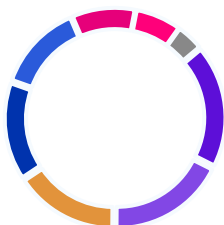
From our team of industry experts, eight crypto assets have been carefully selected to offer investors a unique range of emerging crypto assets.

Through weekly rebalancing, the allocation of Coinpanion's portfolios is automatically adjusted and thus risk for investors is minimised.

Moreover, a dynamic asset allocation framework secures downside protection while preserving upside participation.



Weightings After Rebalancing*



FIL 18.53%

ETH 17.71%

MATIC 15.56%

FLOW 14.73%

AXS 13.13%

ENJ 9.48%

SAND 6.86%

MANA 4.01%

*As of November 30th, 2021

Methodology

The portfolio methodology is based on three key elements:

Selection

Qualitative and quantitative filters are used to analyse in-chain activities, technical reliability and market conditions. Accordingly, six selection criteria have been established and are monitored on an ongoing basis. This not only enables the inclusion of emerging crypto assets in the portfolio in terms of business and technology but also helps with asset class allocation.

Allocation

A modified risk parity model with quantitative rules is used for the optimal weighting of the individual components based on the principle of equal risk contribution. This approach balances the risk contribution of each component and minimises risk exposure.

Rebalancing

Weekly rebalancing is used to adapt the weighting of the components to their dynamic target allocation and is performed according to defined pricing rules.

Cumulative Performance	NFT & Metaverse	CW	Key Risk Metrics	NFT & Metaverse	CW
Total Return	246.42 %	143.75 %	Volatility	137.52 %	106.02 %
Annualized Return	561.67 %	287.68 %	Sharpe Ratio	2.06	1.81
MTD	21.59 %	11.28 %	Max Drawdown	62.96 %	63.14 %
QTD	138.31 %	64.56 %	Avg Drawdown	12.90 %	16.64 %
Since 04/2021	246.42 %	143.75 %			

Fees and Benchmark

The portfolio is subject to a management fee of 2.00% per year which is charged monthly. Apart from this, there are no performance fees. The execution of the Coinpanion trading strategy bears transaction fees which are currently 1.00% of the total value of the transaction and are deducted directly from the portfolio for each transaction. VAT is already included in the fee.

For comparative purposes, the portfolio will be benchmarked against the performance of the cap-weighted (CW) portfolio of the same selection.

Disclaimer

This portfolio does not invest in NFTs. Instead, it invests in cryptocurrencies that provide technology and infrastructure for NFTs.

Past performance is not a reliable indicator of future portfolio performance. Information provided by Coinpanion is for information purposes only and does not constitute investment advice. Results are backtested and do not show real performance.