



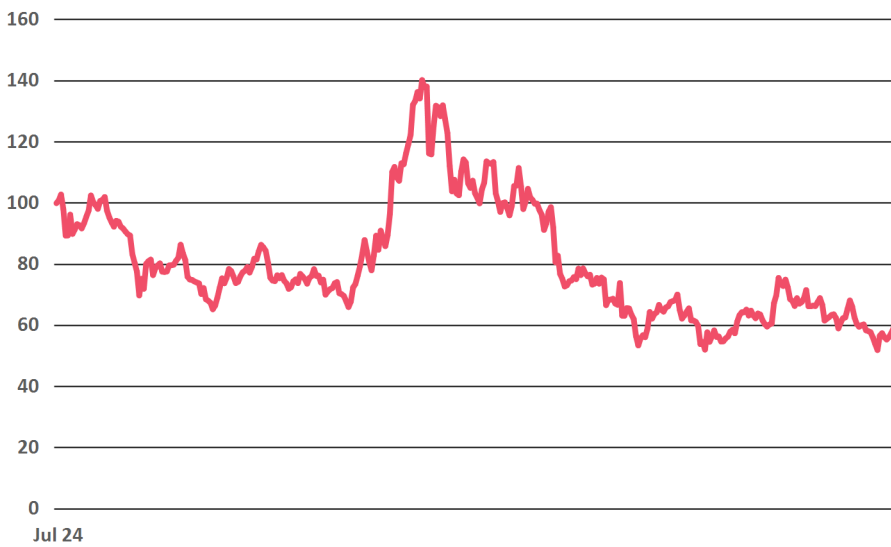
# Sygnum crypto sector index: Layer0

## Sector description

Interoperability protocols provide a foundational layer that weave blockchain networks into a single ecosystem. This is a critical component of the protocol layer as fragmented silos limit adoption and create inefficiencies

## Historic performance

(In USD, normalized to 100)



## Key metrics

Number of index constituents	Top 1 token concentration	Sector market capitalisation
12	32.0%	USD 15.06 Bn

## Volatility and dispersion table

Index	Volatility	Dispersion*
Layer1	48.4%	-86.1%
Layer2	83.2%	22.2%
DeFi	85.2%	-29.1%
Metaverse	82.2%	5.0%
Web3 Infrastructure	94.5%	-5.9%
CeFi	31.3%	-66.1%
Gaming	92.3%	5.3%
BTC	42.0%	-113.3%
ETH	85.0%	-14.8%

\*Dispersion is shown as the 12 month cum. relative performance

## i Index features

- Identifier:** SYCIW0
- Index administrator:** Sygnum
- Index calculation start:** 1 Jan 20
- Index launch date:** 1 Nov 22
- Index level at calc. start:** 100
- Rebalancing frequency:** Quarterly
- Weighting method:** Market Cap
- Calculation frequency:** Intraday
- Index calendar days:** 365
- End-of-day Index level:** 12pm UTC
- Data feed:** CoinMarketCap
- Currency:** USD
- Index publication:** Intraday
- Public venue:** sygnum.com

## % Performance metrics

Since Inception	-42.4%
Since Inception, ann.	-9.5%
1 Year	-42.4%
Year to date	-42.4%
Best Month	69.1%
Worst Month	-31.9%
Volatility, annualised	70.3%
Sharpe Ratio	-0.1

## Methodology description

The Sygnum research indices track sectors and subsectors in the crypto market by using a very broad universe to select constituents and therefore to give the best insight into established and emerging crypto sectors.

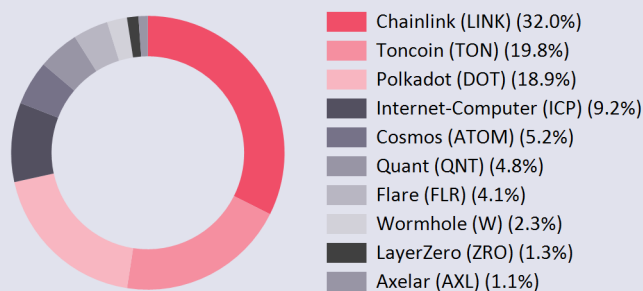
The selection and weighting is based on circulating market capitalisation. The minimum cutoff for inclusion is 0.01% of the total crypto market capitalization. The qualifying projects are assigned to sectors and subsectors by Sygnum Research.

Sectors are eligible to be tracked if they have a minimum number of five constituents. The indices are rebalanced quarterly and calculated real time. Closing levels are fixed at midnight UTC. The indices are not designed to be investable.

### i Sygnum crypto sectors

- > Layer1 (Subsector: Privacy)
- > Layer2
- > Layer0
- > DeFi (Subsectors: DEXs, Lending, Staking)
- > CeFi
- > Gaming
- > Metaverse
- > Web3 Infrastructure (Subsector: DEPIN)

## Index composition



## About Sygnum

Sygnum is the world's first digital asset bank, and a digital asset specialist with global reach. With Sygnum Bank AG's Swiss banking licence, as well as Sygnum Pte Ltd's capital markets services (CMS) licence in Singapore, Sygnum empowers institutional and private qualified investors, corporates, banks, and other financial institutions to invest in the digital asset economy with complete trust. Sygnum operates an independently controlled, scalable, and future-proof regulated banking platform. Our interdisciplinary team of banking, investment, and Distributed Ledger Technology (DLT) experts is shaping the development of a trusted digital asset ecosystem. The company is founded on Swiss and Singapore heritage and operates globally.

### Contact

Institutional and private investors can contact the Sygnum Asset Management team directly via email on [am-ch@sygnum.com](mailto:am-ch@sygnum.com) or [am-sg@sygnum.com](mailto:am-sg@sygnum.com).

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