



Sygnum crypto sector index: Layer1

Sector description

Layer 1 is the common term used for the foundational blockchain protocols such as Bitcoin, Ethereum, Solana. They were designed to create decentralised incorruptible money. They also serve as the foundational layer for various applications created through smart contracts deployed on these protocols.

Historic performance

(In USD, normalized to 100)



Key metrics

Number of index constituents	Top 1 token concentration	Sector market capitalisation
70	71.4%	USD 2,852.14 Bn

Volatility and dispersion table

Index	Volatility	Dispersion*
Layer2	83.2%	108.3%
Layer0	70.3%	86.1%
DeFi	85.2%	57.0%
Metaverse	82.2%	91.2%
Web3 Infrastructure	94.5%	80.2%
CeFi	31.3%	20.1%
Gaming	92.3%	91.4%
BTC	42.0%	-27.2%
ETH	85.0%	71.3%

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

i Index features

- Identifier:** SYCIL1
- 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	1226.1%
Since Inception, ann.	60.0%
1 Year	43.8%
Year to date	2.4%
Best Month	48.2%
Worst Month	-37.9%
Volatility, annualised	48.4%
Sharpe Ratio	1.2

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.

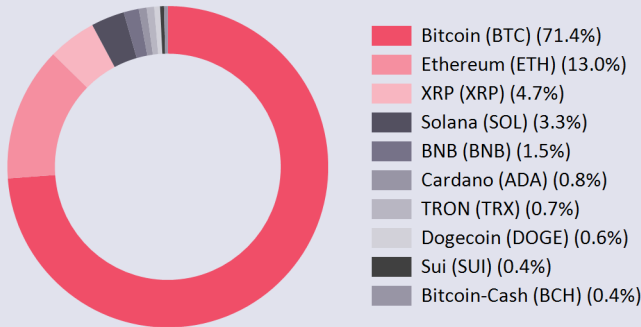
The selection and weighting is based on circulating market capitalisation. The minimum cutoff for inclusion is 0.01% of the total crypto market capitalization. The qualifying projects are assigned to sectors and subsectors by Sygnum Research.

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

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Contact

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

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