Sygnum crypto sector index: Metaverse

Sector description

The metaverse is a virtual reality world that provides an immersive and realistic experience to complement or replace real world interactions. The potential use cases are numerous in wide ranging areas, although currently most crypto based metaverse projects focus on entertainment and gaming.

Historic performance

(In USD, normalized to 100)

Key metrics

Number of index constituents	Top 1 token concentration	Sector market capitalisation
8	22.8%	USD 3.19 Bn

Volatility and dispersion table

Index	Volatility	Dispersion*
Layer1	48.4%	-91.2%
Layer2	83.2%	17.2%
Layer0	70.3%	-5.0%
DeFi	85.2%	-34.1%
Web3 Infrastructure	94.5%	-11.0%
CeFi	31.3%	-71.1%
Gaming	92.3%	0.3%
BTC	42.0%	-118.3%
ETH	85.0%	-19.8%

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

i Index features

Identifier: SYCIMV

Index administrator: Sygnum

Index calculation start: 1 Jul 21

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	-70.5%
Since Inception, ann.	-19.9%
1 Year	-47.4%
Year to date	-48.1%
Best Month	166.9%
Worst Month	-44.8%
Volatility, annualised	82.2%
Sharpe Ratio	-0.2

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.

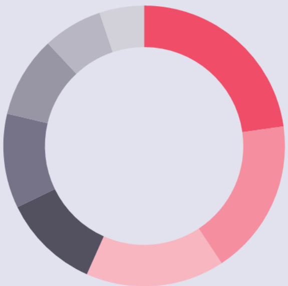
The selection and weighting is based on circulating market capitalisation. The minimum cutoff for inclusion is 0.01% of the total crypto market capitalization. The qualifying projects are assigned to sectors and subsectors by Sygnum Research.

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

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 companyis founded on Swiss and Singapore heritage and operates globally.

Contact

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