

Compass Crypto Basket Fundamental DeFi Index

THE COMPASS CRYPTO BASKET FUNDAMENTAL DEFI INDEX

A smart exposure to the promising DeFi sector



ABOUT THE INDEX

The Compass Crypto Basket DEFI Fundamental Index (also called the CCBFDEFI) is a diversified digital asset index designed with the objective to offer a broad exposure to the Decentralized Finance (DeFi) while capping each component exposure to 35% .

The **Compass Crypto Basket Fundamental DeFi Index** combines expertise in cryptocurrency and index engineering to offer investors a diversified exposure to the crypto DeFi world.

The CCBFDEFI is **in line with the EU Benchmark Regulation (EU BMR)**.

BENEFITS OF THE COMPASS CRYPTO BASKET FUNDAMENTAL DEFI INDEX:

- provides a smart and dynamic exposure to the DeFi sector
- invests in a basket composed of the 10 main DeFi tokens
- monthly review to adapt to the fast moving DeFi ecosystem
- constituents selected based on rigorous criteria considering liquidity, tokenomics, custody and security
- unique quantitative weightings mechanism based on the revenues generated by each token
- methodology and governance in line with the most constraining financial indices regulation, the European Benchmark Regulation (EU BMR)



COMPASS
Financial Technologies

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SMART MECHANISMS

How it works

At the end of each month, the 10 most liquid DeFi tokens are selected based on qualitative criteria and the following quantitative constraints:

- the market capitalisation should exceed 250 million USD
- the minimum daily traded volume against USD should exceed 1 million USD

Then, for each selected token, weights are defined for each of the following metric:

- **traded volumes** (wVolume)
- **market capitalisation** (wMktCap)
- protocol **revenues** (wRevenues)

The final weights are computed as a linear combination of the weights above:

FinalWeights = wMktCap × 0.333 + wVolume × 0.333 + wRevenues × 0.334
and then are capped to 35%



STATISTICS

Performance



STATISTICS	CFDI
Return since inception	-28%
Annualised Return	-18%
Annualised Volatility	120%
Annualised Sharpe Ratio	-0.15
Average 30 days Annualised Volatility	121.3%
Average 30 days Annualised Return	13%
Worst Daily Drawdown	-92.7%

* As of June 16th, 2022

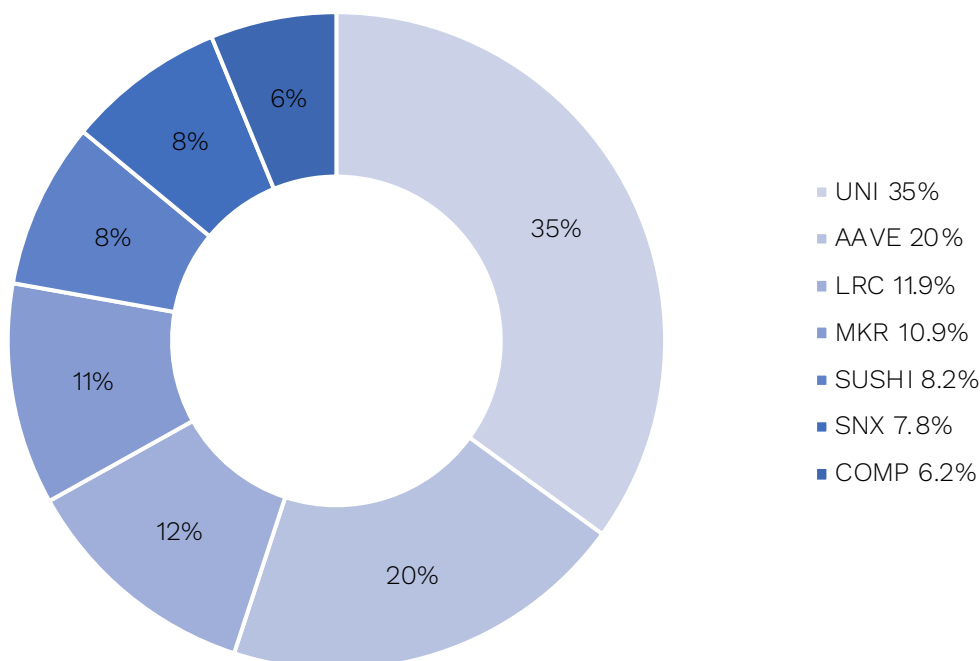
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ALLOCATION

Last Allocation



ABOUT COMPASS

Compass is a swiss-based company focused on the design, calculation and publication of market benchmarks, financial indices and tailor-made quantitative investment strategies.

The company was created in 2017 with our head office in Lausanne, Switzerland. Compass team provides its clients with innovative indices and accompanies them in each step of their index business development.

Based on the unique experience of our team, we are one of the most innovative and reactive index service providers.

We manage hundreds of financial indices with several billion USD of investment products linked to those indices.

COMPASS Financial Technologies (France) is **registered as Benchmarks Administrator by the french regulator (AMF) under the EU Benchmarks Regulation (EU BMR)**.

FIND OUT MORE

To find out more about the Compass Crypto Basket Fundamental DeFi Index, please visit our website www.compass-ft.com or contact us at:

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