

Cryptocurrency Index

Aarchit Malhotra
Aliza Naqvi
Donte Thrasher
David Paquiot
Kfir Bar

10,106 CC in
Coin Market
Cap

Why

Hypothesis

How

Observations

COINS

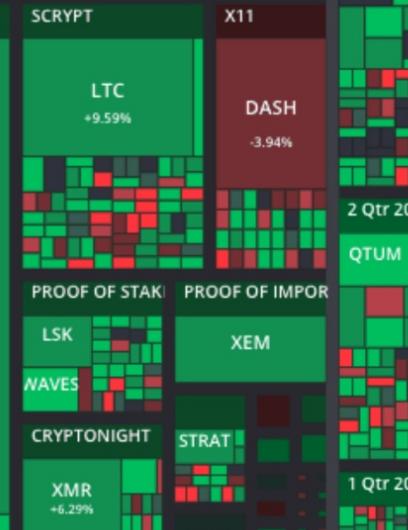
SHA-256

N/A

**+9.89%****BCH**
-2.91%**ETH****+8.18%**

STEEM

ETC



TOKENS

3 Qtr 2017

OMG

EOS

2016

USDT

DGD

2 Qtr 2017

QTUM

1 Qtr 2017

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- Can we design a model fund that approximates the S&P Cryptocurrency Broad Digital Market Index and has an outperforming percentage gain per year?
- Does including additional coins in a growing DeFi sector provide a better return without adding much volatility?
- If so, what is the ratio (risk parity)?

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Rapid Growing market - want to gain investment exposure - just under 20k coins - We wanted to create a model for an investment strategy that outperforms the benchmark index without adding further volatility and reduce exposure to downturns.



Unexpected volatility

During our research, the volatile market causes investors to loose confidence in select coins and abandon.

LUNA is prime example in todays climate, why our dynamic model is vital for investors to utilize.

[GRAPH VIEW](#) [TABLE VIEW](#)

As of May 11, 2022

2,422.63

-56.33%

1 YR RETURN



The index Launch Date is Jul 13, 2021. All information for an index prior to its Launch Date is hypothetical back-tested, not actual performance, based on the index methodology in effect on the Launch Date. [SEE MORE ▾](#)

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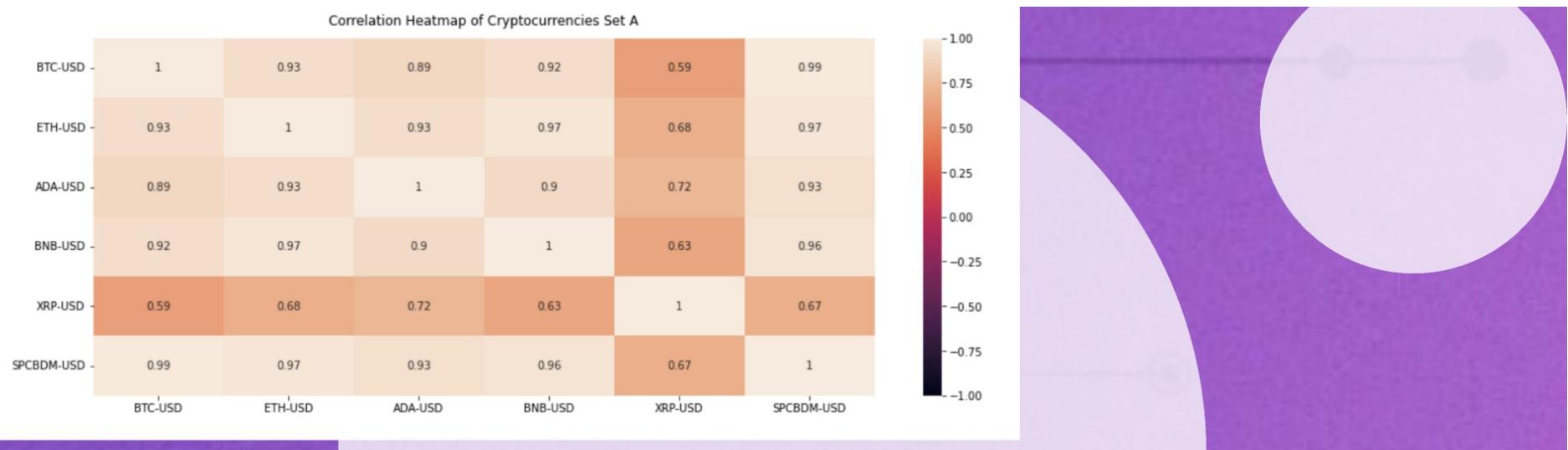
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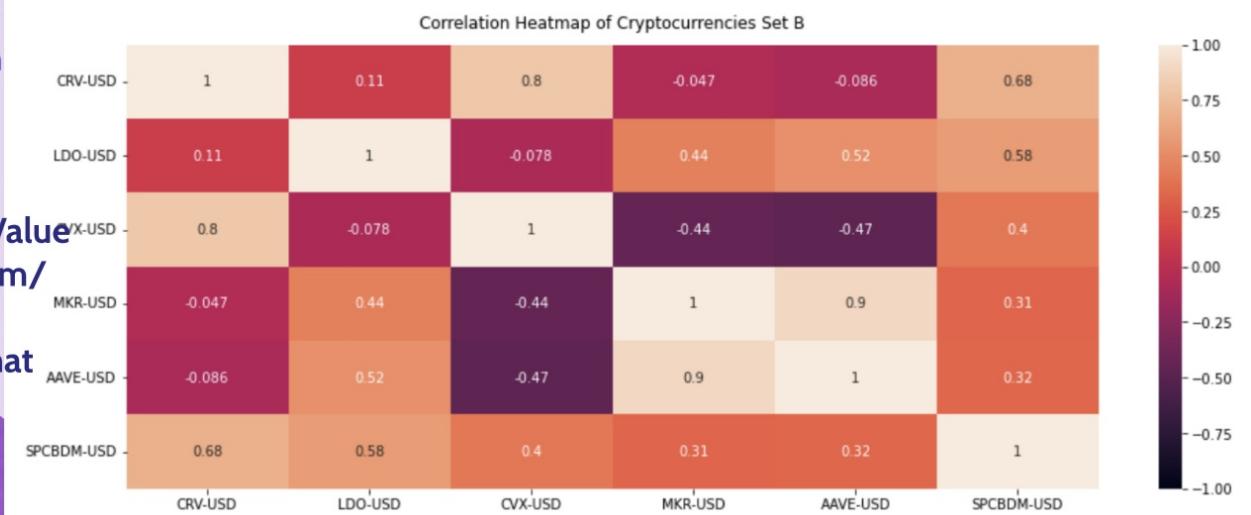
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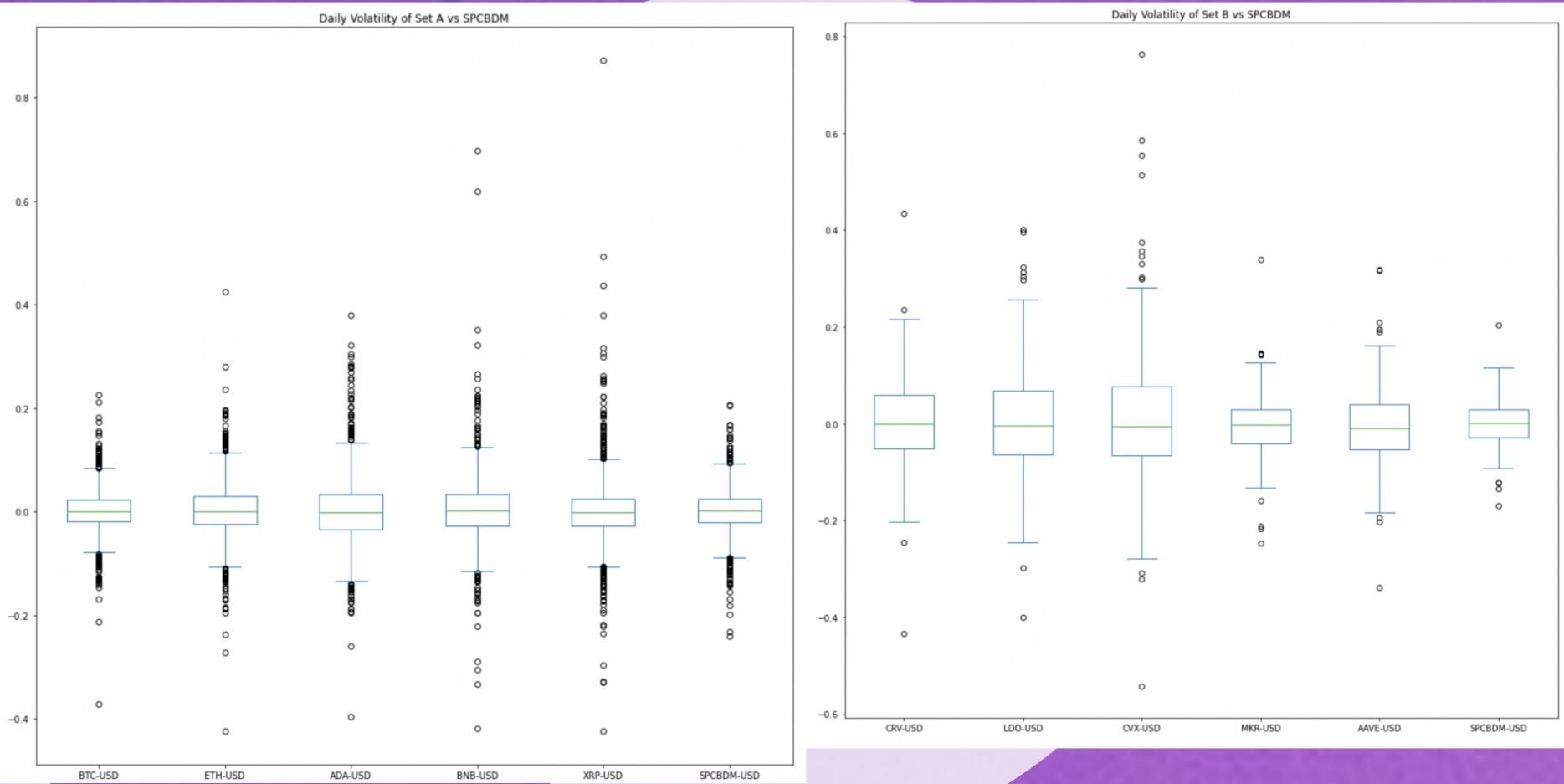
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Veteran Coins - Narrowed down w/2 main criteria :
 Market cap > \$15B ,
 Time in the market > 4 years
 DeFi Coins - Main filtering criteria - Total Value Locked (How much money sits in a platform/protocol) and Mcap
 Trying to find undervalued coins in DeFi that fit the criteria by calculating ratios below:
 Mcap/TVL ratio
 FDV/TVL ratio





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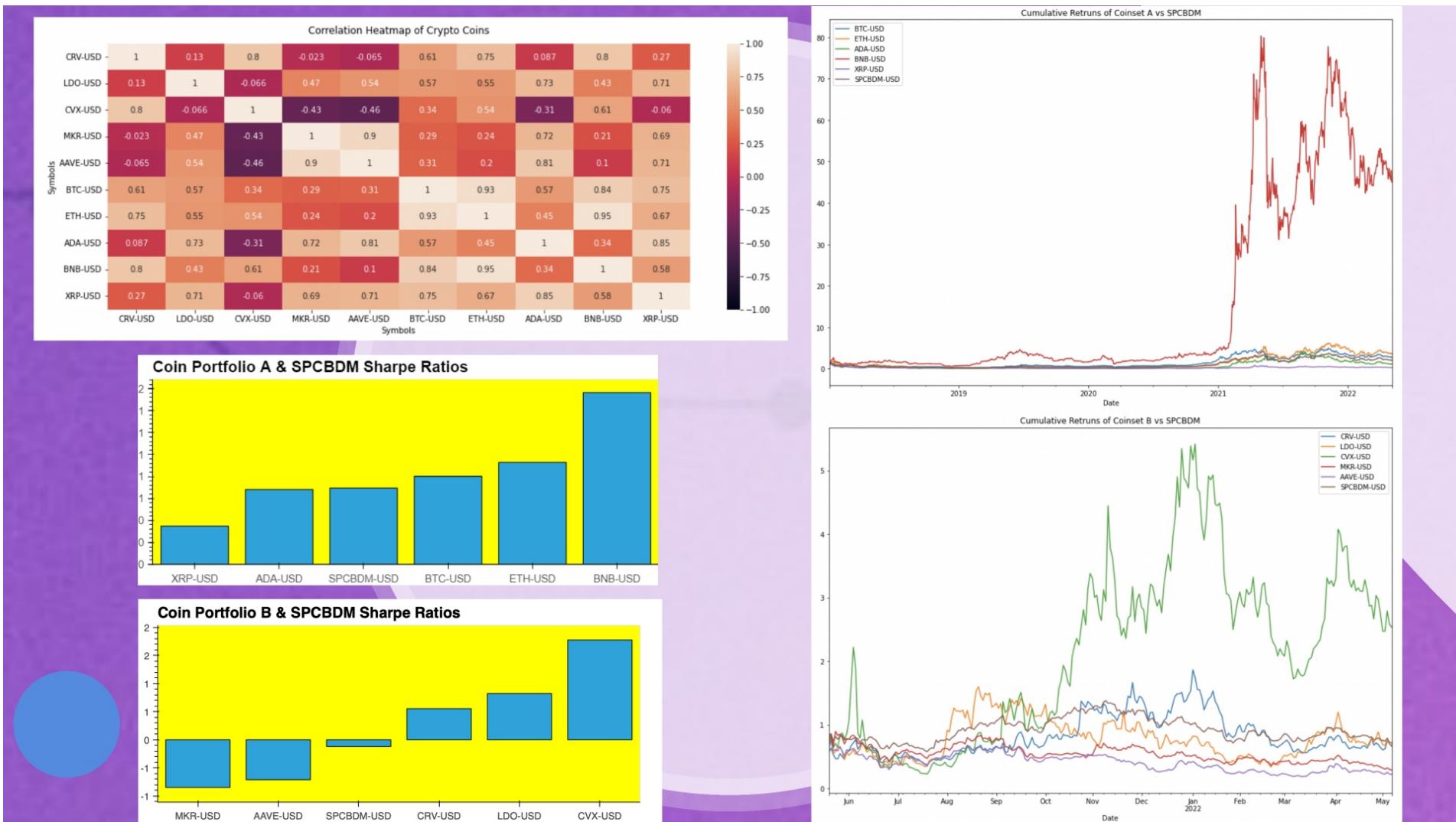
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Some defi coins provide a hedge against the broad market. Coins can rapidly rise to a dominant position in their space. We found the undervalued coins outperformed. With proper risk management and in accordance with our data driven investing model, one can generate .





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