

DPI Monthly Fact Sheet

As of July 31, 2021



DeFi Pulse Index

Index Composition*

	Uniswap	25%
	Aave	19.14%
	Maker	13.35%
	Compound	11.88%
	Synthetix	8.57%
	SushiSwap	8.18%
	YFI	6.21%
	Ren	1.65%
	Loopring	1.6%
	Kyber Network	1.57%
	Balancer	1.2%
	Cream	0.78%
	Badger	0.43%
	Harvest Finance	0.31%
	mStable	0.13%

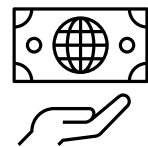
Objective



The DeFi Pulse Index is a capitalization-weighted index that tracks the performance of leading decentralized financial assets across Ethereum. \$DPI is a convenient way for an investor to gain broad exposure to DeFi in a single ERC-20 token.

Performance

Asset Name	July	3 Month	6 Month	Since DPI Inception
DPI	+18.3%	-40%	+3.3%	+160%
BTC	+18.7%	-27.8%	+26.3%	+291.6%
ETH	+11.5%	-8.5%	+93%	+575.3%



Key Benefits

Diversified exposure: Always less volatile than more concentrated portfolios. Downside protection due to holding a wider selection of tokens.

Partners: Created and maintained by leading crypto teams, Set Labs and DeFi Pulse.

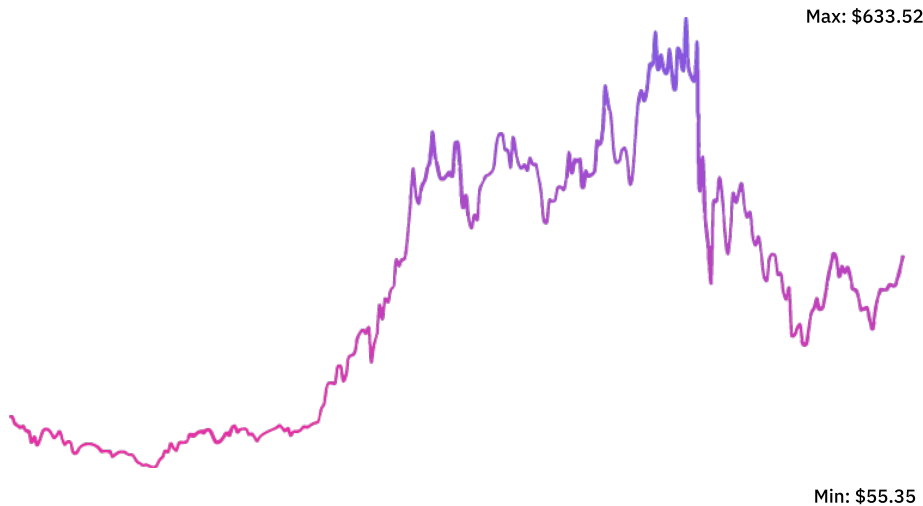
Low costs & efficient: Eliminating the need to execute multiple expensive on-chain transactions.

No impermanent loss: \$DPI can be created or redeemed for the underlying basket of tokens, ensuring proof of funds. We avoid liquidity pools for portfolio construction to protect investors from impermanent loss.

Fund Details

Ticker	\$DPI	Inception Date	8 Sept 2020
AUM	\$137.73M	Streaming Fee	0.95%
Token Holders	15,358	Contract Data	Etherscan
Beta/Correlation vs. BTC	0.92/0.57	Beta/Correlation vs. ETH	0.95/0.79
Daily Standard Dev.	6.7%	Methodology	Link

YTD Performance



Sectors Weights

Lending	45.2%
DEXes	37.6%
Derivatives	10.2%
Yield Aggregators	7.1%