

# shüts Crypto Strategy Fact Sheet



For a one-year period ending July 31, 2022

## Objective

The objective of this strategy is to deliver long-term capital growth while being 100% invested in the cryptocurrency asset class. The strategy is designed to keep the investor invested in winning crypto trends, and to offload losing crypto assets, therefore enhancing risk-return measure.

## Suitability

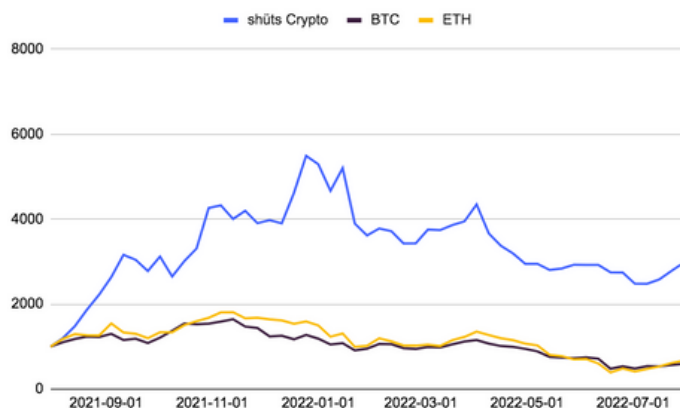
This strategy is suitable for medium to long-term investors seeking exposure to high-performing crypto assets on the basis of momentum. To consider the suitability of this strategy to your risk profile and goals, consider the moderately high level of volatility and potential drawdown associated.

## Strategy

This is a dynamic strategy that employs enhanced data science and algorithmic techniques to pick crypto assets for the investor. The holding period and number of assets have been carefully curated to offer optimum returns while minimizing drawdown. The strategy takes into account the top 16 crypto assets by market cap, then picks 3 out of the 16 crypto assets based on monthly moving average and additional performance metrics. A maximum exposure of 33% is set per crypto asset to help prevent over-exposure to any one crypto asset, except during times of extreme volatility. The strategy helps investors navigate to stable coins like BUSD and USDC with up to 100% allocation in times of extreme volatility.

## Performance

Performance graph shows one-year growth of \$1,000 invested on August 1st, 2021. No reoccurring investments are a part of the performance simulation.

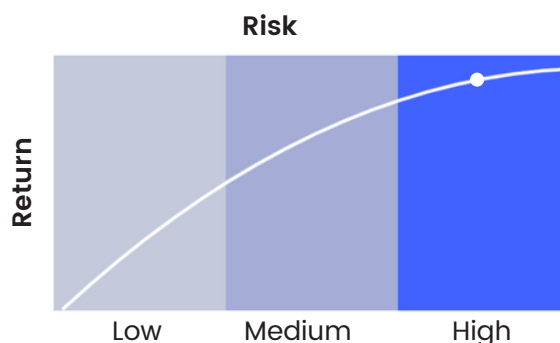


## Disclaimer

The performance data in this fact sheet is for the time period August 01, 2021 through July 31, 2022. Pricing data for the performance is taken from AlphaVantage.com. This fact sheet does not constitute investment, financial or other advice and is supplied for informational purposes only. Past performance does not guarantee future returns. Every effort has been made to ensure the accuracy of information provided, but shüts Wealth makes no warranty regarding such information.

\*Top 16 cryptocurrencies equally weighted

## Risk-Return Profile

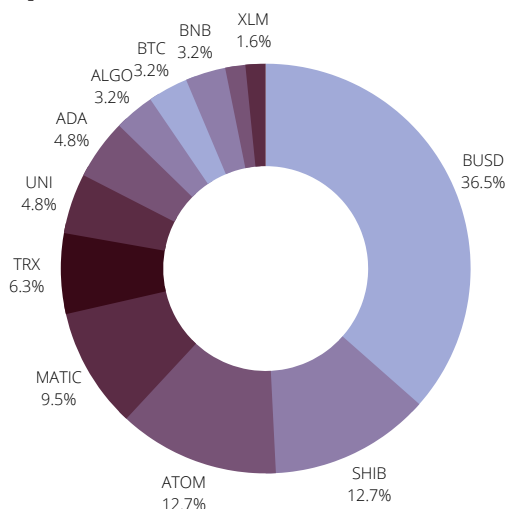


In terms of risk-return, this strategy has a high risk rating with the objective of achieving higher returns in comparison to individual cryptocurrencies and the top 16. Risk is defined as the volatility of returns offered by the strategy. The profile is by no means comparable or related to traditional assets or funds.

## Benchmark

This strategy will be benchmarked against top 16 crypto assets equally weighted and other widely used blockchain currencies like Ethereum and Bitcoin.

## Composition



## Facts

January 01, 2021 - July 31, 2022

Metrics	Bitcoin	Ethereum	Top 16*	shüts Crypto
CAGR	-18.63%	41.86%	94.33%	623.37%
Annualized Volatility	74.28%	99.71%	125.08%	113.62%
Sharpe	-0.25	0.42	0.75	5.49
Max Drawdown	-70.88%	-78.36%	-70.90%	-54.86%
Winning Trade	50%	50%	50%	60%
Gain to Pain Ratio	1.04	1.37	2.90	2.69
Average Monthly Return	0.60%	6.64%	11.52%	20.04%
Median Monthly Return	1.76%	1.20%	0.03%	5.02%