



# SwissOne Smart Defensive ETI

Market Neutral

Alternative Multi-Strategy





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## Harnessing the power of uncorrelated diversification.

The SwissOne Smart Defensive ETI is based on the mathematical principal that a large selection of uncorrelated assets will yield stable returns with a low probability of capital risk.

Meticulous selection of best-of-breed alternative strategies provide clients with a combination of unique asset classes rarely available in the market.

# Introducing SwissOne Smart Defensive ETI

It has taken over a decade for the stars to align and give us the ability to bring clients this investment opportunity set.

## What does this defensive multi strategy offer investors?

- The ETI **DIVERSIFIES** across >10 uncorrelated strategies significantly reducing capital losses. Translating into a diversified portfolio with just 1 negative drawdown in 65 months.
- Alternative assets combined with alternative strategies produce **UNCORRELATED** returns that far exceed the perceived risks. We capture these returns while maintaining market risks close to zero.
- Our strategies **COMBINE** leading-edge technology with price inefficiencies inherent in immature markets such as crypto to extract value. This is the only investment strategy that straddles both traditional finance alternative investments with market neutral crypto strategies to produce high (3+) Sharpe ratios.
- With over 100 years in combined investment **EXPERIENCE**, and 40 years in digital asset experience, we scan the market for the best of breed of alternative strategies and package it together to deliver the lowest possible risks with the greatest possible returns.

FREQUENCY OF HISTORICAL MONTHLY RETURNS



\* Monthly returns as of 1 January 2019.

\*\* Combined actual returns before fees of our model portfolio of individual strategies.

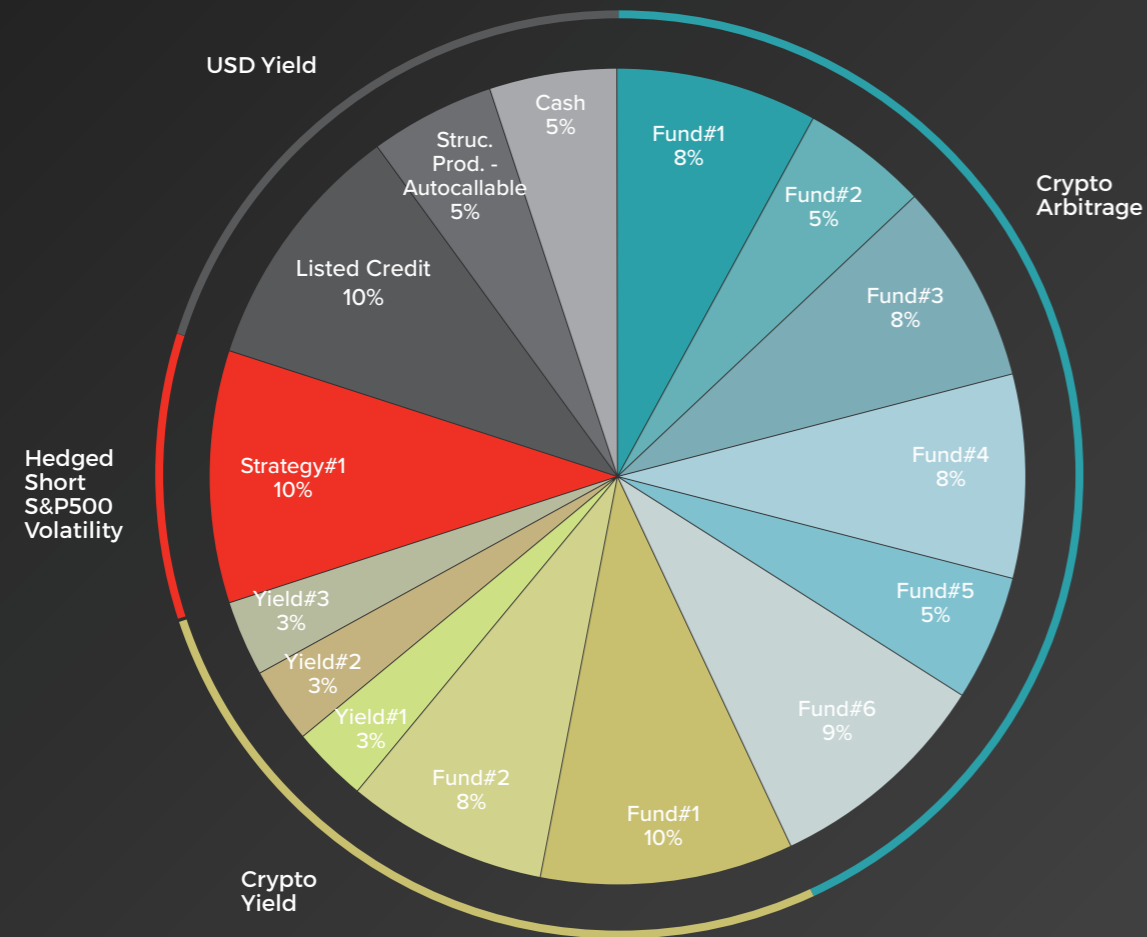
# Our Investment Strategy



## FOUR CORE STRATEGIES - MARKET NEUTRAL RISK PROFILE

Crypto Arbitrage:	Crypto Yield:	Contango Arbitrage Trading:	US Dollar High Yield:
<ul style="list-style-type: none"> <li>• Market neutral exposure to crypto assets.</li> <li>• Six selected funds that seek price inefficiencies intra exchanges, price differential between spot and futures markets and other price inefficiencies.</li> <li>• The selected crypto arbitrage strategies have an average correlation of 0.08 between each other.</li> </ul>	<ul style="list-style-type: none"> <li>• High yielding staking of digital stablecoins. Current yields: 10-20% p.a.</li> <li>• Lending to market makers providing ecosystem liquidity. Current yields: 15-20% p.a.</li> </ul>	<ul style="list-style-type: none"> <li>• S&amp;P500 short volatility mean reversion trades. Current yields: 25%-40% p.a.</li> </ul>	<ul style="list-style-type: none"> <li>• US liquid private credit funds issued by Apollo, Ares, Blackstone, Bain, etc. Current yields: 8-15% p.a.</li> <li>• Autocallable Structured Products. Current yields: 9-12% p.a.</li> <li>• USD cash liquidity holdings.</li> </ul>

# The Model Portfolio Breakdown.



### Core Strategies

- Crypto Arbitrage
- Crypto Yield
- Hedged Short S&P500 Volatility
- USD Yield

# Model Portfolio Historic Performance

The ETI model portfolio is a sum of the various investment strategy performances into which investor funds will be allocated. Each investment strategy has a verified reported historic actual performance reported by the manager. The performance numbers below represent the aggregated ACTUAL historic performance based on the model portfolio allocation to each manager. The numbers are therefore representative of the actual historic performance numbers of the Smart Defensive ETI.

The historic model portfolio performance record speaks for itself. Here is a summary of the performance since January 2019:

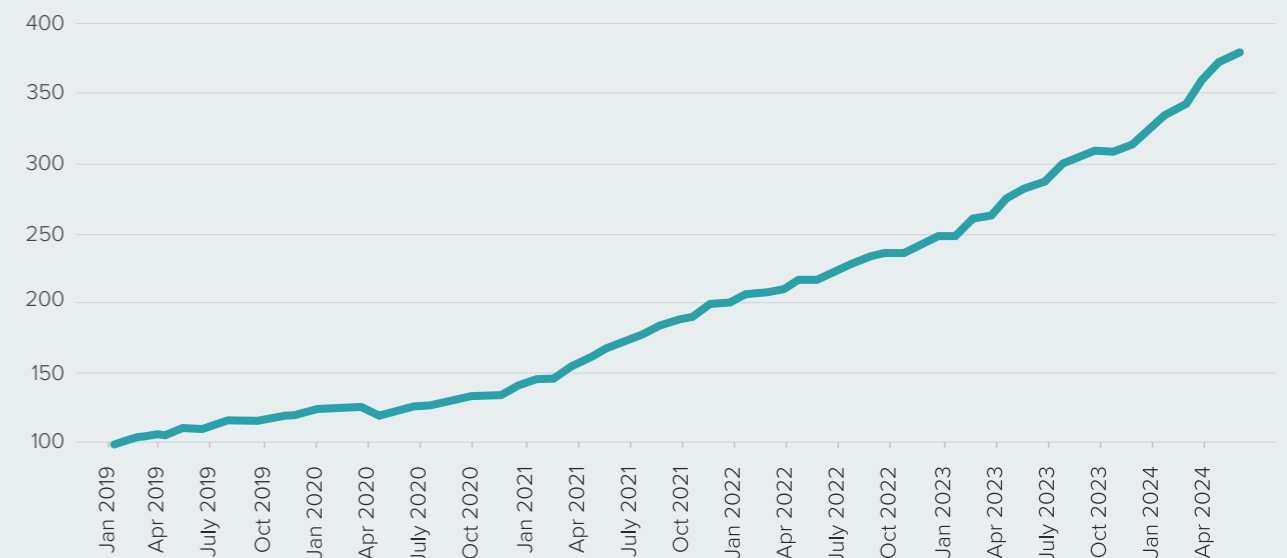
	Since Start	3-yr	1-yr	YTD	3-month	1-month
	289.0%	125.4%	35.7%	16.2%	8.3%	2.9%
<b>CAGR</b>	<b>28.5%</b>					

	Jan	Feb	Mar	Apr	May	June	July	Aug	Sep	Oct	Nov	Dec	Annual
<b>2019</b>	3.44%	2.21%	1.61%	2.55%	0.34%	3.28%	1.47%	0.00%	1.65%	1.85%	2.18%	1.43%	<b>24.3%</b>
<b>2020</b>	0.96%	-0.09%	-3.80%	2.71%	1.72%	0.51%	2.10%	2.04%	1.47%	0.34%	5.06%	2.70%	<b>16.6%</b>
<b>2021</b>	1.26%	5.81%	3.60%	4.74%	2.37%	2.79%	3.48%	2.65%	1.21%	4.95%	0.25%	2.69%	<b>42.1%</b>
<b>2022</b>	0.53%	1.03%	3.18%	0.26%	2.43%	2.69%	2.43%	1.12%	-0.18%	2.58%	2.32%	0.76%	<b>20.9%</b>
<b>2023</b>	4.42%	0.94%	4.99%	2.58%	1.38%	4.21%	1.59%	1.66%	0.05%	1.51%	3.59%	3.20%	<b>34.5%</b>
<b>2024</b>	2.37%	4.81%	3.51%	1.68%	2.88%								<b>16.2%</b>

### FEES:

Management Fee: 1.0% p.a. Performance Fee: 20.0% (Hurdle Rate: Money Market).

### HISTORIC PERFORMANCE (BEFORE FEES)



\* All performances presented are actual returns before fees based on the model portfolio.  
 \*\* Historic returns are not representative of future performance.

# Robust Risk Management

## Concentration Risk:

No single strategy / manager risk >15% of portfolio.

## Diversification within each core strategy:

- Within Crypto Arbitrage we have earmarked a minimum of 6 strategies.
- US Credit Life >10 strategies.

## Uncorrelated in 3 respects:

- Not correlated to Equity Markets.
- Core strategies not correlated to each other.
- Strategies within Core Strategy not correlated
  - Correlation between different funds within Crypto Arbitrage is 0.08.

	Fund 1	Fund 2	Fund 3	Fund 4	Fund 5	Fund 6
Fund 1	1.00	-0.21	0.26	-0.18	-0.01	-0.03
Fund 2	-0.21	1.00	-0.18	0.05	0.03	0.01
Fund 3	0.26	-0.18	1.00	0.42	0.33	0.19
Fund 4	-0.18	0.05	0.42	1.00	0.34	0.17
Fund 5	-0.01	0.03	0.33	0.34	1.00	0.06
Fund 6	-0.03	0.01	0.19	0.17	0.06	1.00

## Segregated accounts / Regulated funds:

Only invest in regulated funds, and segregated accounts where SwissOne has control of fund outflows.

## Asset allocation:

SwissOne uses proprietary algorithms to allocate funds to determine drawdown risks.

# Meet Our Team

Our team of experts brings together decades of experience in finance, trading, and technology.

## Executives



**Steffen Bassler**  
Chief Executive Officer  
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**Kenny Hearn**  
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**Chris Beamish**  
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## Non-executives



**Michael Pawlowski**  
Founder



**Hugo Van Veen**  
Co-founder



**Cees Jan Quirijns**  
Board Member & Advisor



**Olaf Ransome**  
Blockchain Advisor



**Jouni Keranen**  
Metaverse Advisor



**Nils Tharandt Ortiz**  
Blockchain Advisor



**Gareb Shamus**  
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Join the future of investing with

SwissOne Smart Defensive ETI.

Contact us today to learn more.