



**CRYPTO**  
INTELLIGENCE



# IVI CRYPTO QUANT TRUST FUND

# iVi Holding



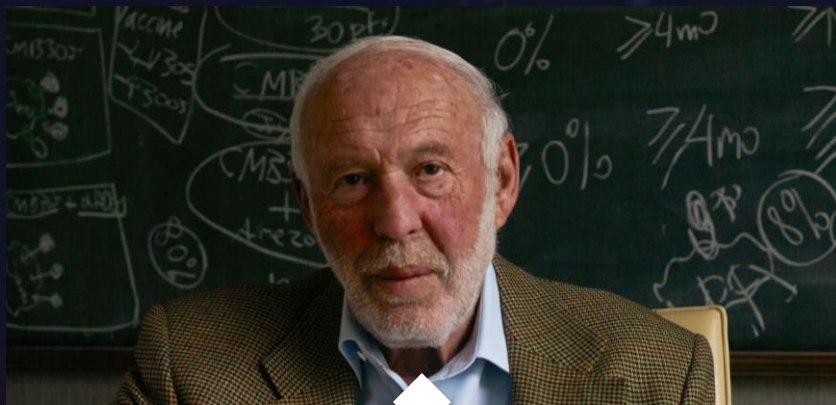
iVi is a technology company created with the mission of using the most modern technology to perform the investment and portfolio management process. It was born to differentiate itself from traditional investment firms and decided to implement the management model known worldwide as Quant Investing.

The most developed financial markets use technology as an ally in decision making, and nowadays the largest asset managers in the world are quantitative.



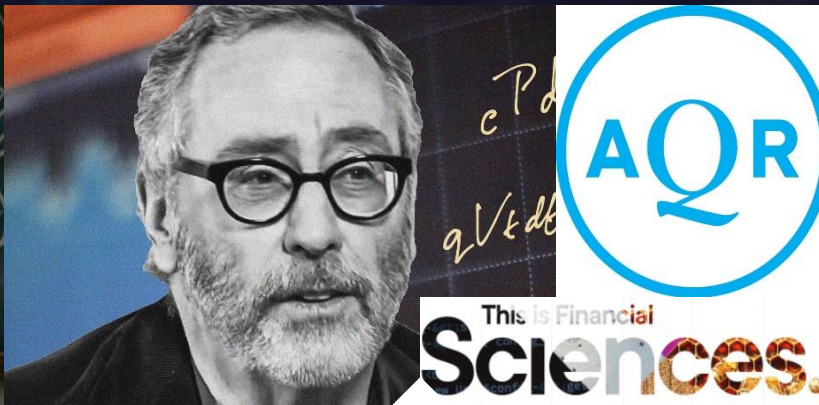
# QUANT INVESTING

iVi utilizes large databases for analysis, algorithms for trading, and proprietary mathematical models to assist in decision making.



Medallion Fund  
Jim Simmons

Mathematician and statistician who created the most profitable investment fund in history



AQR, TwoSigma & D.E.Shaw  
Quant Funds

Some of the world's largest investments funds use 100% quantitative strategies



Bridgewater Associates  
Ray Dalio

Founder and manager of the world's largest quantitative hedge fund

# Vision and opportunities


Development of algorithms that adapt to any type of market and assets. iVi sees itself as a software development technology company that will produce numerous financial products over time.



Focus on the stock and crypto market development

1. Hedge Fund to build a customer base and deliver performance
2. ETF and Index for greater visibility and penetration
3. Investment products with global indexes
4. SaaS Solution for HNWI and Institutional



Two physical cryptocurrency coins are shown in the upper left. The one in the foreground is a Bitcoin with its characteristic yellow and black design. The one behind it is an Ethereum coin with its blue and white design.

# The Crypto revolution is unstoppable



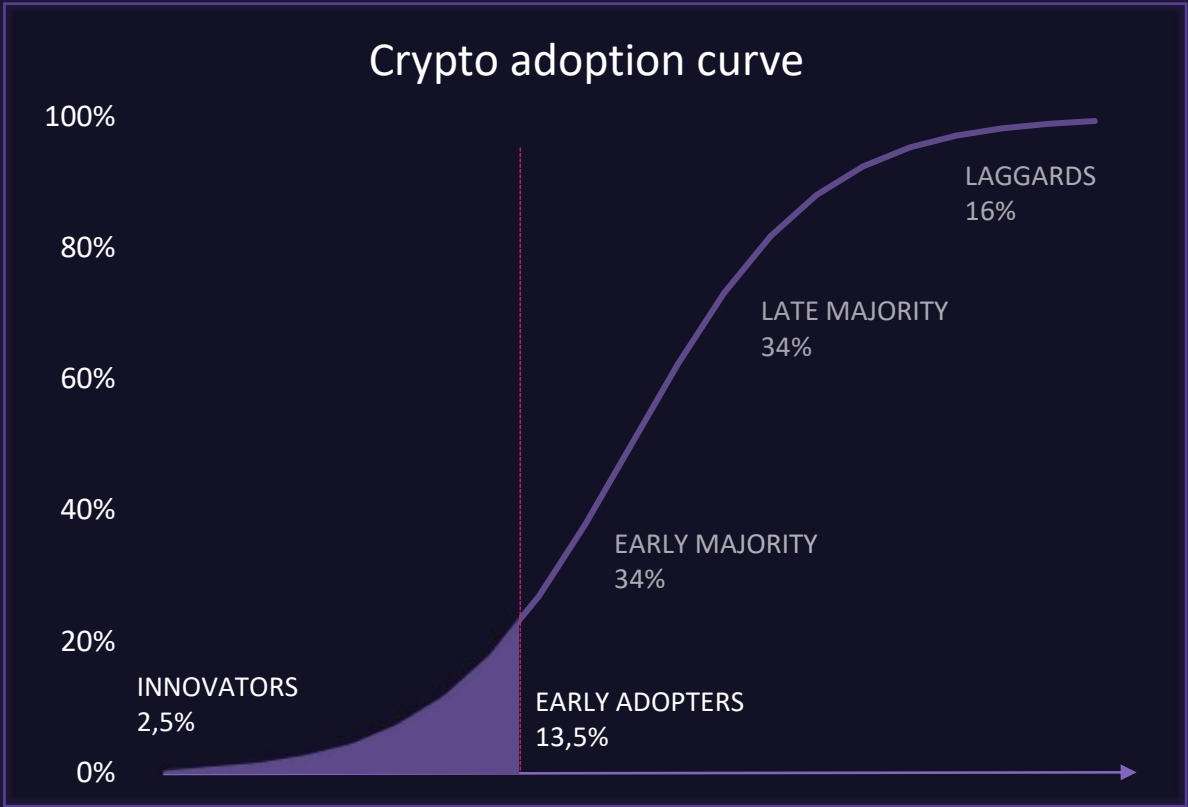
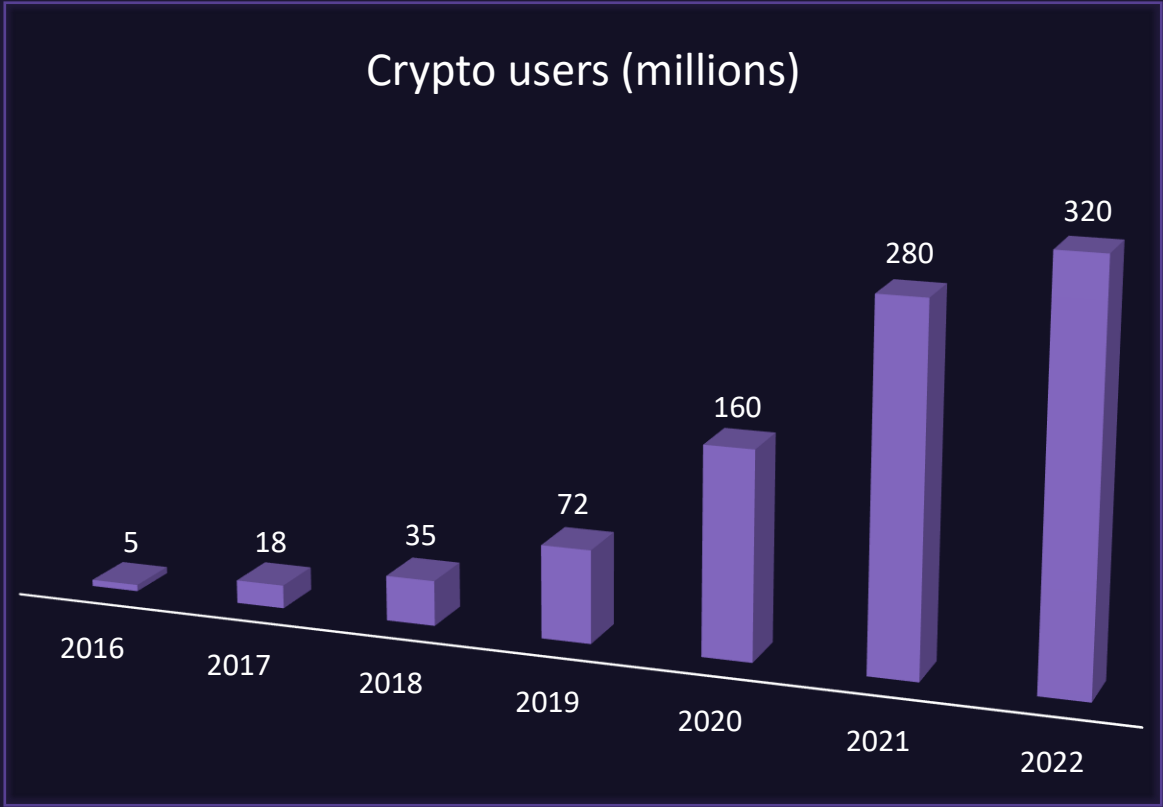


# Our Crypto thesis

“iVi believes that digital assets are the revolution for our economic, political and social systems.

Along with this transformation, there is a huge change happening in the way institutions and individuals approach investments.”







# The **Crypto** market

Crypto Market Capitalization \*

**US\$1.18Tri**

The combined Market Value of cryptocurrencies is greater than some of the largest companies in the world - ahead of Meta, Visa and Mastercard.

Bitcoin 24h Volume - last 6 months average

**US\$18.93Bi**

Approximately \$19 billion worth of Bitcoin is traded daily.



\*Source: CoinMarketCap.com – 07/31/2023



CNBC

Morgan Stanley becomes the first big U.S. bank to offer its wealthy clients access to bitcoin funds

Morgan Stanley becomes the first big U.S. bank to offer its wealthy clients access to bitcoin funds.

Mar 17, 2021

Fortune

JPMorgan on its crypto plans: 'The overall goal is to bring these trillions of dollars of assets into DeFi'

JPMorgan on its crypto plans: 'The overall goal is to bring these trillions ... tokenized versions of BlackRock's money market fund shares,...

1 month ago

# The Crypto Market

Wall Street Journal

Bitcoin to Come to America's Oldest Bank, BNY Mellon

The custody bank said Thursday it will hold, transfer and issue bitcoin and other cryptocurrencies on behalf of its asset-management clients.

Feb 11, 2021

Bloomberg.com

Citadel Securities' Business Head Nazarali Leaves for Joint

...

... creating with Virtu Financial Inc., Charles Schwab Corp. and Fidelity Digital Assets, according to an internal memo seen by Bloomberg.

2 weeks ago

CNBC

Bitcoin is at a tipping point and could become 'currency of choice' for global trade, Citi claims

Bitcoin could one day "become the currency of choice for international trade," Citi said in a research note Monday. The cryptocurrency is...

Mar 1, 2021

U.Today

Fidelity's Timmer: Bitcoin Is Cheap, Ethereum Is Even Cheaper

Speaking of Bitcoin's adoption, the executive believes that Bitcoin is following the internet adoption curve instead of "the more...



Forbes

World's Largest Asset Manager BlackRock Is Trading Bitcoin Futures

To be precise, BlackRock already has some skin in the game through its 16.3% ownership stake in MicroStrategy. MicroStrategy, which trades on...

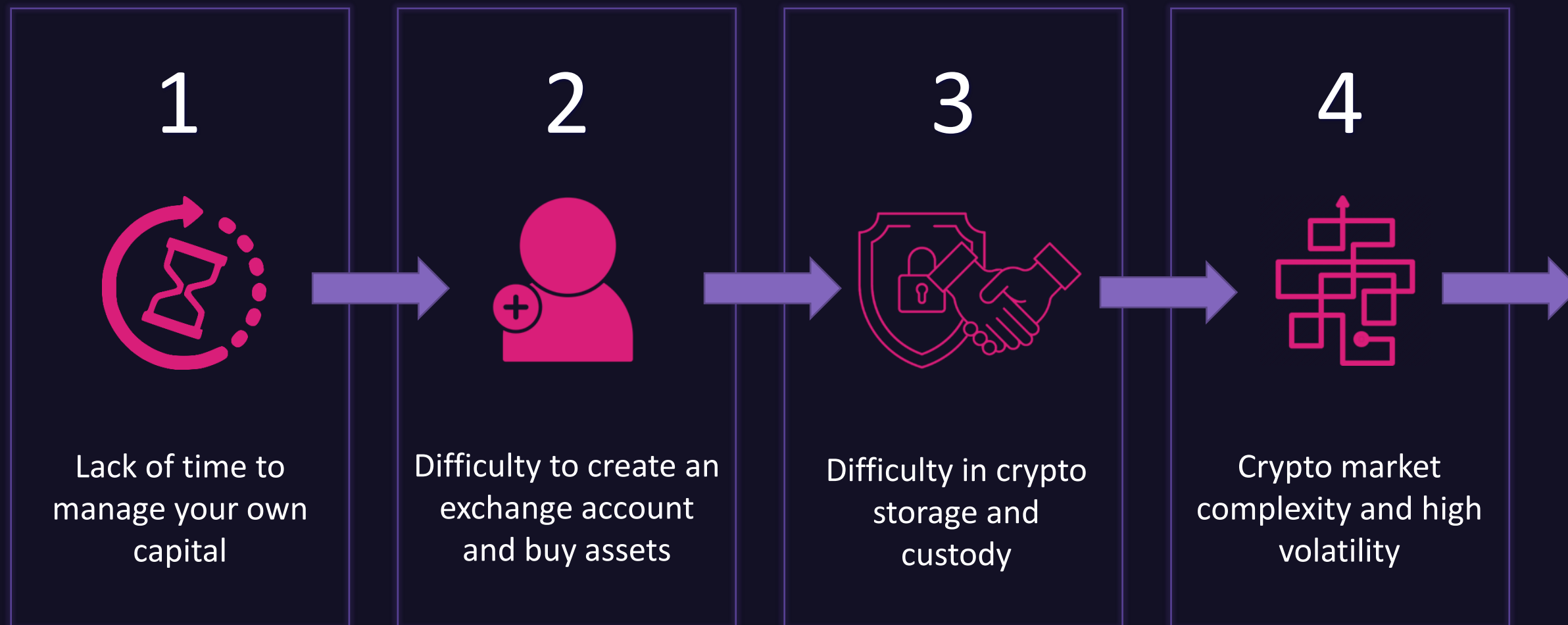
Apr 1, 2021

# The challenges of investing in Crypto





# The challenges of investing in Crypto



# Which cryptos to invest in to improve profitability and reduce risk?

## Store of Value



## Centralized Finance



## Decentralized Finance



## Smart Contracts



## Digital Payment Methods



## NFT/Metaverse



## Layer 2 Blockchains



## Stable Coins



## Utility Tokens

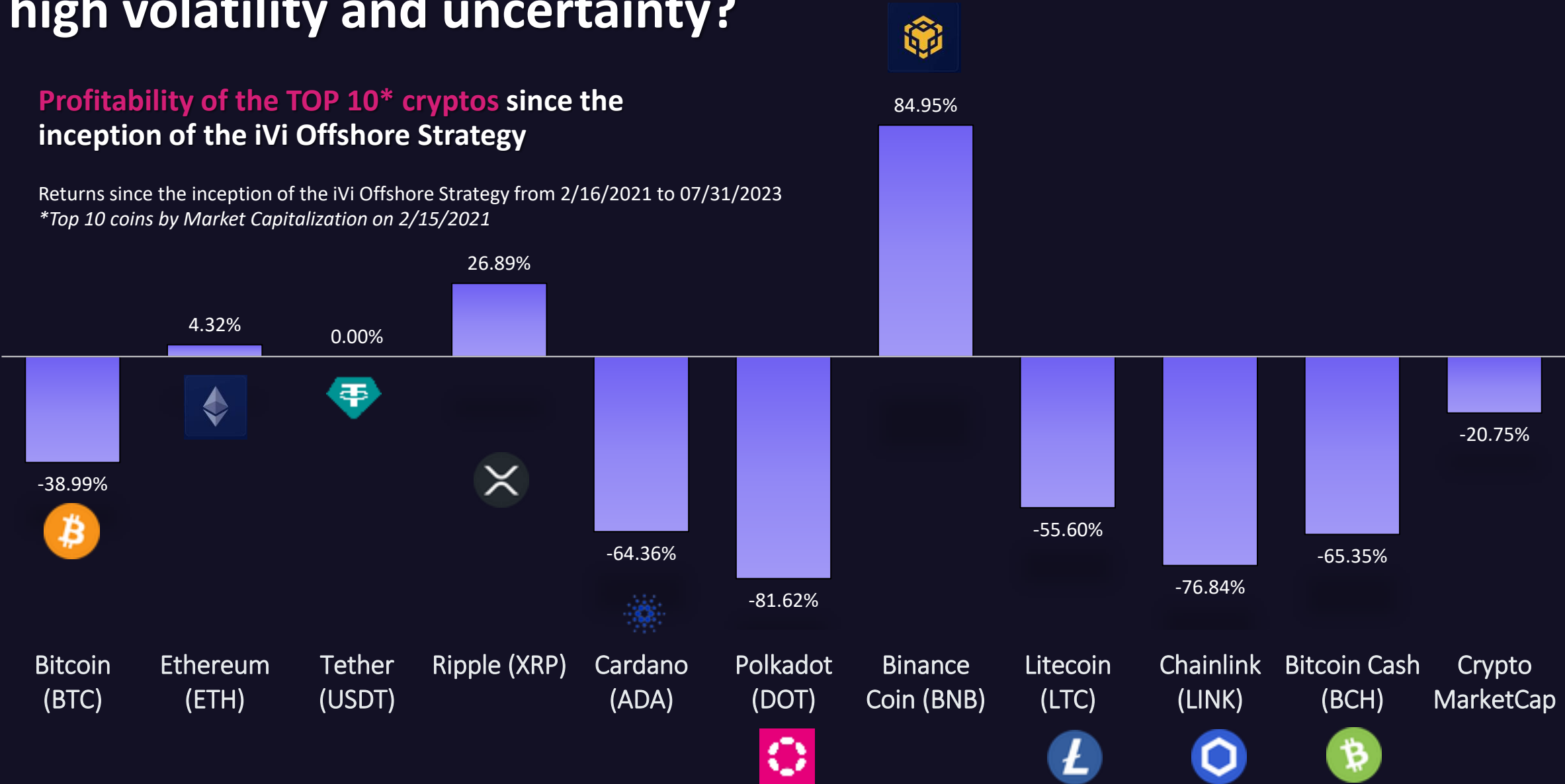




# And mainly, **how to survive** through periods of high volatility and uncertainty?

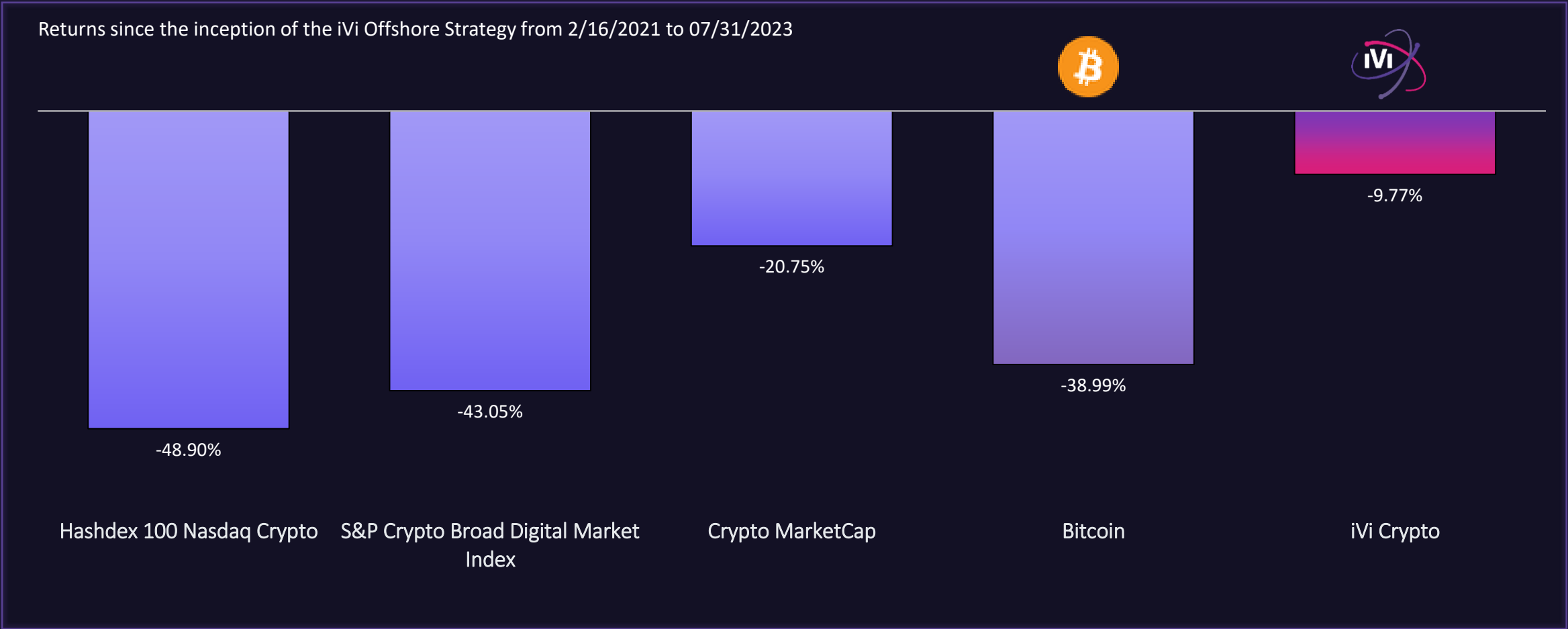
## Profitability of the TOP 10\* cryptos since the inception of the iVi Offshore Strategy

Returns since the inception of the iVi Offshore Strategy from 2/16/2021 to 07/31/2023  
\*Top 10 coins by Market Capitalization on 2/15/2021



# Why invest with iVi?

iVi Crypto's low-frequency algorithms choose an optimized portfolio, providing a **diversified crypto investment alternative with controlled risk.**



# iVi Crypto Intelligence

Competitive Differentials

# iVi Differentials



## Solid Track Record

100% quantitative fund that shows a return of -9.77% since February 16, 2021, compared to Bitcoin's -38.99% over the same period.

Two years of track record available in the iVi Crypto Quant Trust Fund (open for application).



## Innovative Products

Systematic management of low frequency trading.

Diversified portfolio with robust risk management controls in the asset selection.

Exposure to the largest crypto assets by market cap and liquidity.



## Professional Management

Experts in quantitative models with experience in Hedge Funds.

Team with extensive international experience and a strong track record in the crypto market.

Outstanding strategic partnerships.



# iVi Differentials



## Simplified Investment

Exposure to the crypto market in a quick and uncomplicated way, without having to create accounts at exchanges or to buy the crypto assets directly, saving the investor's time.



## More Safety

Regulated fund administration and auditing services, other than the use of institutional crypto trading, with crypto assets custody made by platforms such as Binance.us and BitGo.



## Foreign Investment

Investment through an offshore structure in the form of a Trust. Investment pegged to the U.S. dollar, the currency of the world's leading economy. Exchange protection mechanism in scenarios of economic instability.

# iVi Crypto Technology

Quantitative Investment Approach



1

## Database

Mechanism to collect all data and sources related to the crypto market for processing and analysis



2

## Research

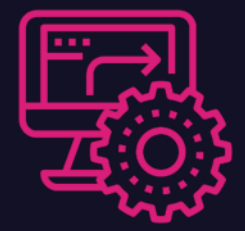
Mathematical and statistical studies to analyze behavior and extract meaning from the processed data



3

## Development

Development of algorithms, codes and strategies that apply in practice the concepts of the Research stage and that bring concrete results



4

## Automation

Routine creation for automated execution of the best possible strategy for that given scenario





# Database



- CoinMarketCap
- kraken
- BINANCE.US
- glassnode
- CryptoQuant
- GEMINI
- SFOX  
TRADE WITH EDGE

## Main Extracted Data

### By Asset

- Closing Prices
- Intraday Prices
- Daily Volume
- Market Capitalization
- OnChain Data

### General / Indicators

- Macro Data
- Crypto Market Cycles
- Technical Indicators
- Sentiment Data
- Correlation Data
- Cripto Indexes



# Proprietary Algorithms

1



**R&D Lines** - Elaboration of hypotheses and analysis of extracted data

## Types of Algorithms

- Portfolio Optimization
- Strategy Drivers
- Multiple Strategy Application
- Strategy and results simulation
- Risk Management
- Performance Evaluation

## Models

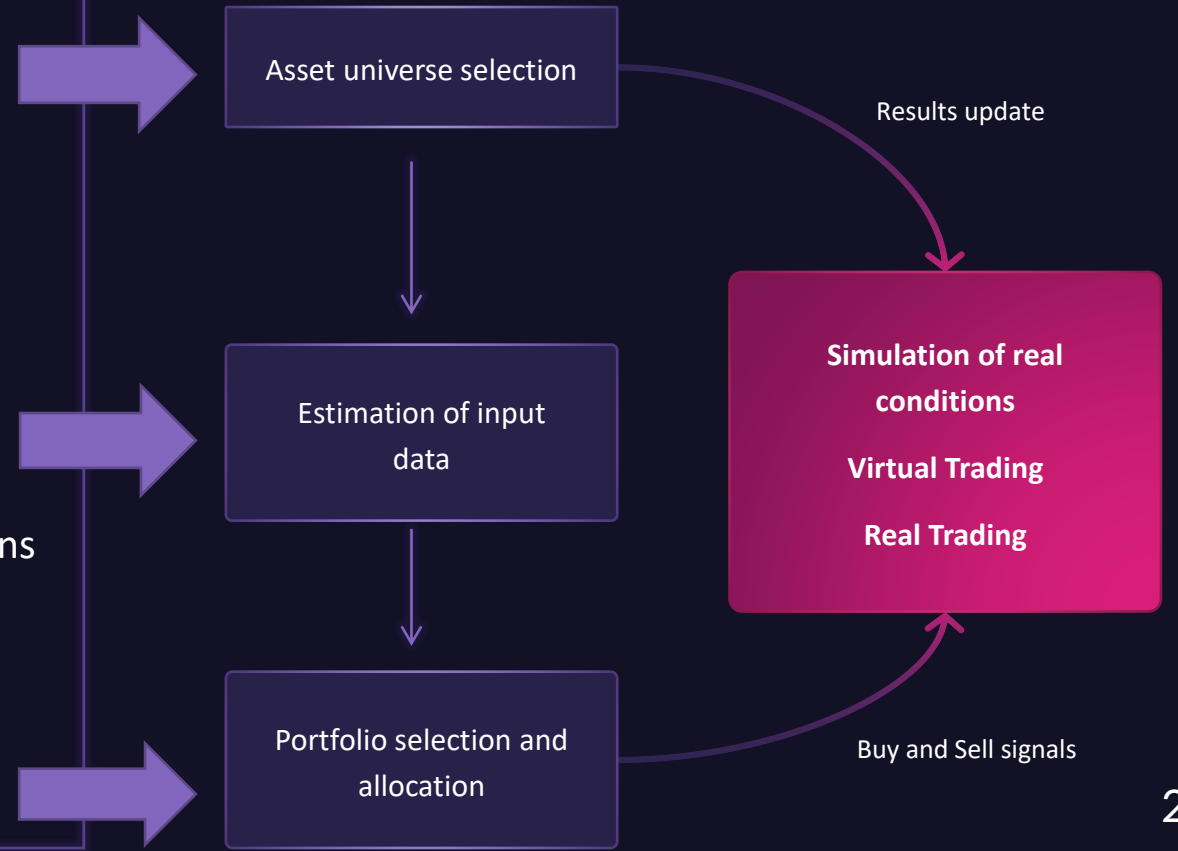
- Trend and correlation
- Short-term analysis and prioritization
- Performance Analysis
- Simulation of real conditions and realistic constraints
- Behavior and Response
- Price patterns

2



## Decision making

Algorithms optimize and execute strategies



# Main Models and Algorithms

- **Portfolio Optimization**

iVi's central algorithm responsible for selecting the assets with the best risk/return ratio in order to compose a portfolio that outperforms the benchmark in terms of profitability and sharpe.

- **Strategy Driver**

Algorithm responsible for choosing the best macro strategy and switching between strategies.

- **Trend/Correlation Models**

Model responsible for finding correlations between assets, exploring momentum and finding market trends in moments of a well-defined direction

- **Risk Management**

Risk management is an integral part of the strategy and is incorporated into the portfolio decision model, responsible for controlling the risk of the portfolio as a whole and also individually for each selectable asset.

- **Behavior and Response Models**

For all strategies there is a model that checks what the market behavior would have been in a given period of time and what the response of the chosen portfolio would be.

**The Portfolio Management of the iVi funds is 100% quantitative, all decision making comes through the algorithms and models that were created by the management and development team. The result is a portfolio with:**



**Optimized Asset Selection**



**Eliminated human Bias**



**Intrinsic risk metrics**



**Adaptability to any scenario**



**Tested and approved strategy**



**Low correlation**

# iVi Crypto Technology

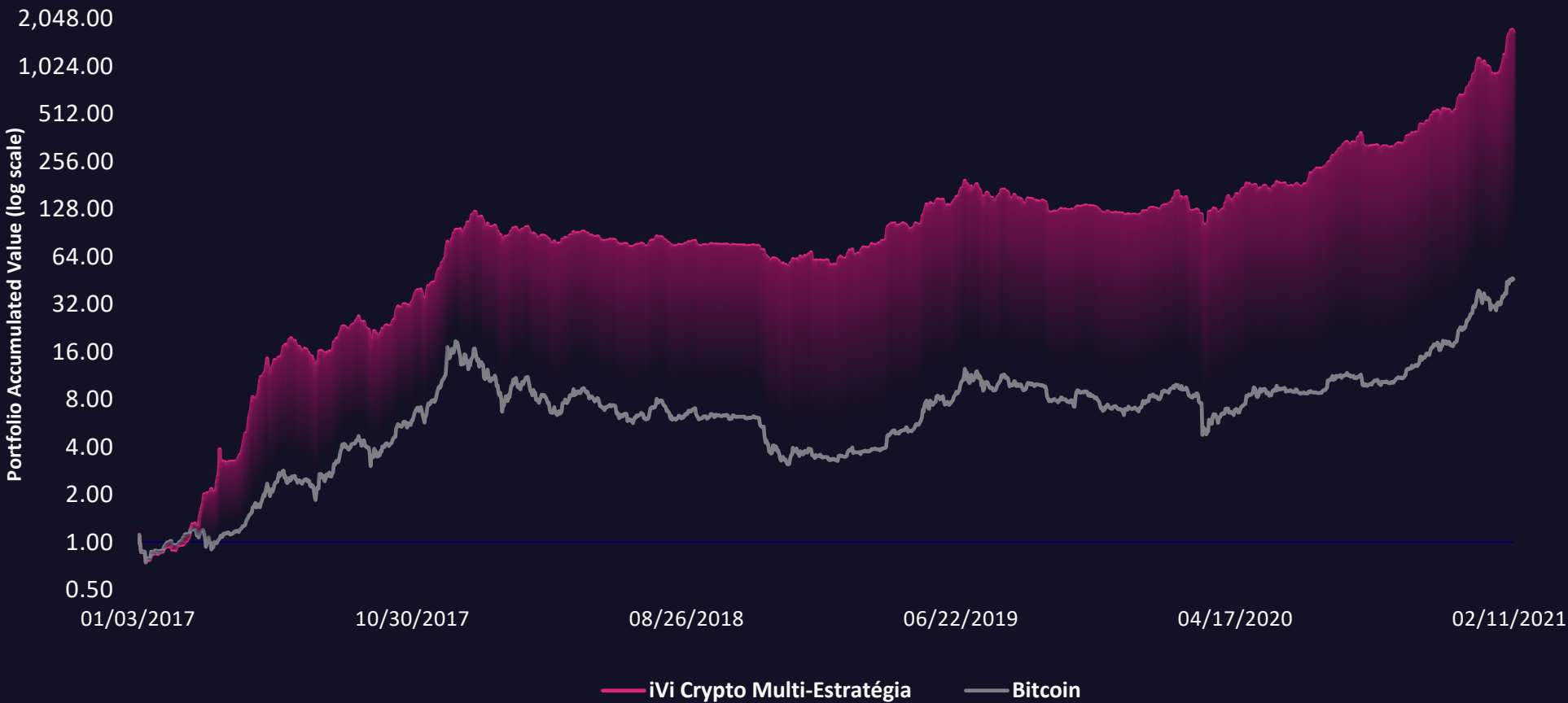
## Quant Strategy Analysis





# Multi-Strategy Algorithm

The strategies were backtested and validated during the period from 01/03/2017 to 02/15/2021.  
Annualized volatility, profitability and sharpe were calculated by analyzing the behavior of Bitcoin and the iVi Portfolio during this period.



Accumulated Returns	
iVi	1696.06x
Bitcoin	45.93x

Annualized Returns	
iVi	507.77%
Bitcoin	153.15%

Annualized Volatility	
iVi	76.33%
Bitcoin	81.09%

Sharpe Ratio	
iVi	6.63
Bitcoin	1.86

Backtesting is the process of evaluating a strategy by applying it to historical data. The backtest results are provided to illustrate the historical performance if our strategy was available during this period. Backtest performance results are hypothetical and have inherent limitations. iVi Technologies makes no representation that the current strategy will achieve performance similar to any backtest performance results.



# Multi-Strategy Algorithm

The strategies were backtested and validated during the period from 01/03/2017 to 02/15/2021.

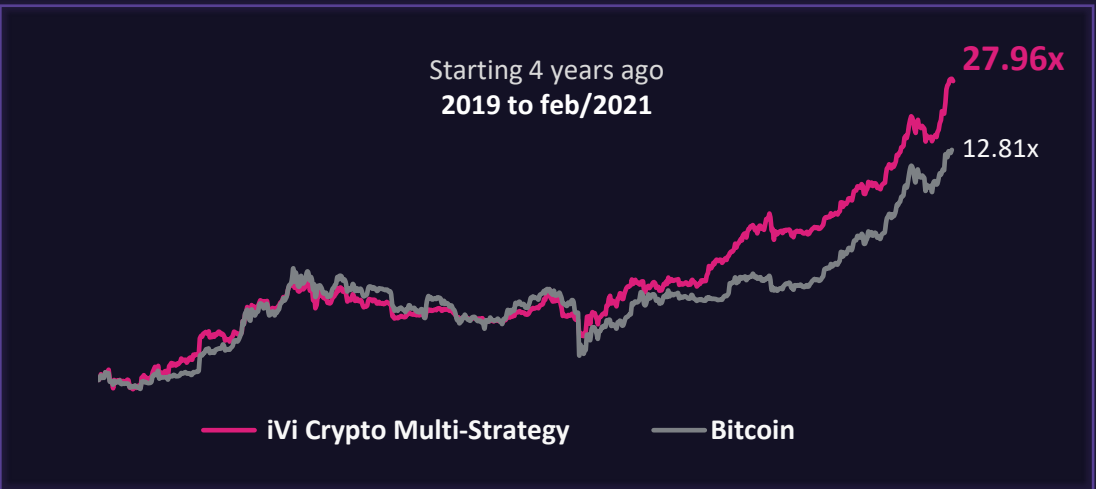
Year	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Annual Return	Bitcoin Return
2021	11.58%	86,55%											208.15%	165.32%
2020	15.44%	-8.06%	-1.21%	44.85%	0.04%	0.19%	48.14%	39.57%	-13.29%	22.97%	41.57%	47.44%	600.52%	303.16%
2019	-9.76%	19.77%	22.95%	20.02%	50.59%	12.70%	-9.23%	-7.91%	-11.19%	8.01%	-6.99%	-5.07%	91.65%	92.20%
2018	-11.91%	0.80%	-17.05%	15.51%	-9.61%	-7.33%	10.18%	-4.52%	-3.23%	-2.42%	-18.09%	-0.47%	-42.28%	-73.56%
2017	-8.96%	21.05%	136.21%	86.76%	174.70%	21.07%	-0.40%	60.97%	-10.75%	48.92%	58.06%	93.11%	10,415.22%	1,256.18%

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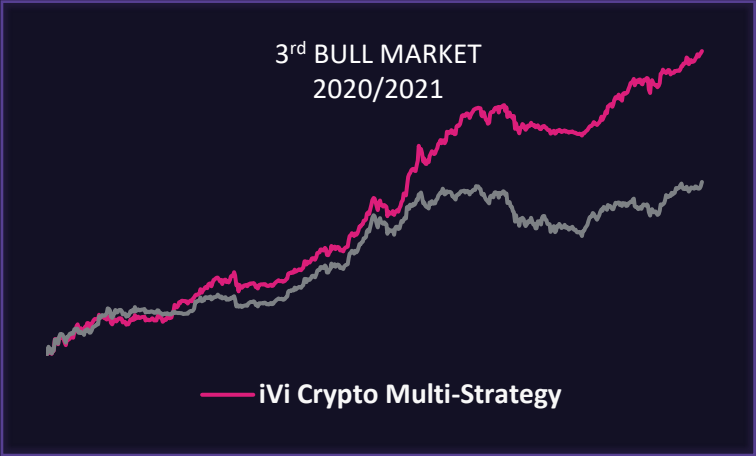
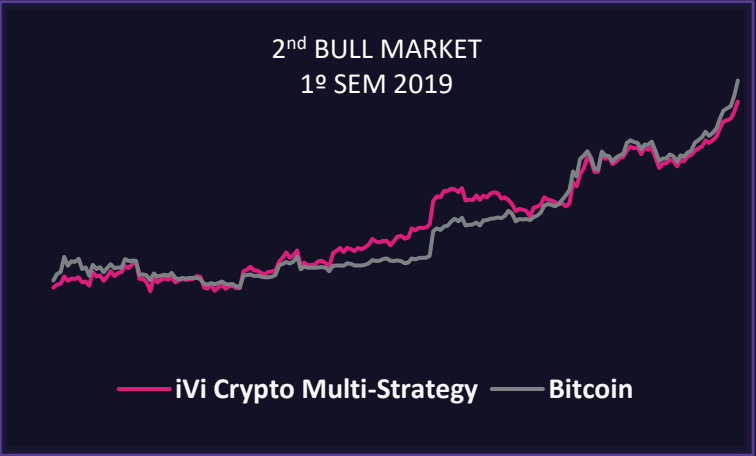
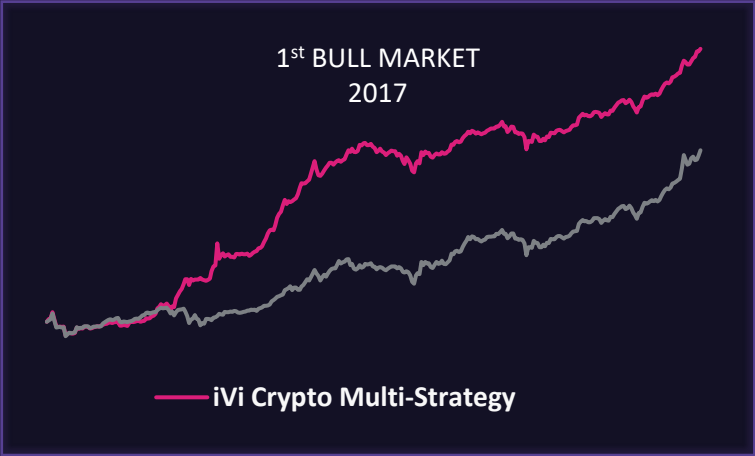


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# Macro Period Analysis

The strategies were backtested and validated during the period from 01/03/2017 to 02/15/2021.



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# Drawdown Analysis

The strategies were backtested and validated during the period from 01/03/2017 to 02/15/2021.  
The iVi strategy shows a tendency to reduce the drawdown risk.





The results of the strategy demonstrate outperformance (return, sharpe, and drawdown) over Bitcoin in any time frame and macroeconomic trend.

These results can be broken down into more detailed numbers:

iVi Algorithm

Portfolio Management		
<div>Diversification</div> <div>36%</div> <div>of the time the portfolio was diversified in at least 8 assets</div>	<div>Concentration</div> <div>29%</div> <div>of the time the portfolio was concentrated in more highly liquid assets such as Bitcoin and Ethereum</div>	<div>Protection</div> <div>35%</div> <div>of the time the portfolio has adopted a more defensive allocation with a greater allocation to stablecoins</div>
<div>Assets</div> <div>33</div> <div>cryptocurrencies selected at least once to compose the portfolio</div>	<div>Strategies</div> <div>7</div> <div>strategies were used over 7 years</div>	<div>Strategy Drivers</div> <div>17</div> <div>strategy exchanges were performed</div>

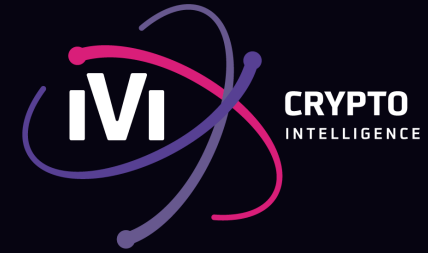
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# iVi Crypto Quant Trust Fund



# iVi Crypto Quant Trust Fund



The iVi Crypto Quant Trust Fund is an actively managed fund for global investors developed along the same lines as the multi-strategy portfolio.

As explained earlier, the approach is 100% quantitative, which allows for versatile exposure to digital assets, maximizing investment returns with robust risk control.

According to market conditions and risk limits, the portfolio adjusts between a more diversified allocation with higher exposure to altcoins or a more defensive and less volatile position with higher exposure to stablecoins.

The fund's objective is to achieve a return above the market average even in adverse macroeconomic scenarios.







# iVi Crypto Quant Trust Fund



Accumulated Returns (as of 07/31/2023)

iVi Crypto	-9.77%
Bitcoin	-38.99%

2023 Returns (as of 07/31/2023)

iVi Crypto	20.09%
Bitcoin	77.11%

Last month Return (as of 07/31/2023)

iVi Crypto	-1.33%
Bitcoin	-3.93%

# iVi Crypto Quant Trust Fund



Year		JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Annual Returns	Accumulated Returns
2023	iVi	34.55%	-2,18%	-2.24%	-1.66%	-9.53%	6.32%	-1.33%						20.09%	-9.77%
	BTC	39.94%	-0,15%	23.23%	3.07%	-6.97%	5.89%	-3.93%						77.11%	-38.99%
2022	iVi	-29.29%	4.03%	9.80%	-12.86%	-8.91%	-26.75%	15.06%	-12.87%	-4.66%	4.48%	-19.46%	-18,62%	-69,26%	-25,36%
	BTC	-16.66%	12.17%	5.44%	-17.36%	-15.57%	-37.26%	16.89%	-13.92%	-3.16%	5.48%	-16.22%	-3,73%	-64,23%	-65,51%
2021	iVi		5.96%	93.77%	15.17%	-40.16%	-18.17%	13.64%	51.69%	-2.40%	21.70%	13.44%	-9.72%	142.81%	142.81%
	BTC		-5.64%	30.03%	-1.70%	-35.51%	-5.95%	18.38%	13.57%	-6.99%	39.97%	-7.14%	-18.90%	-3.57%	-3.57%

### Asset allocation rules

ASSETS	MAX ALLOCATION
Bitcoin	100%
Altcoins	15% per asset
Stablecoins	50%

### Sharpe (as of 07/31/2023)

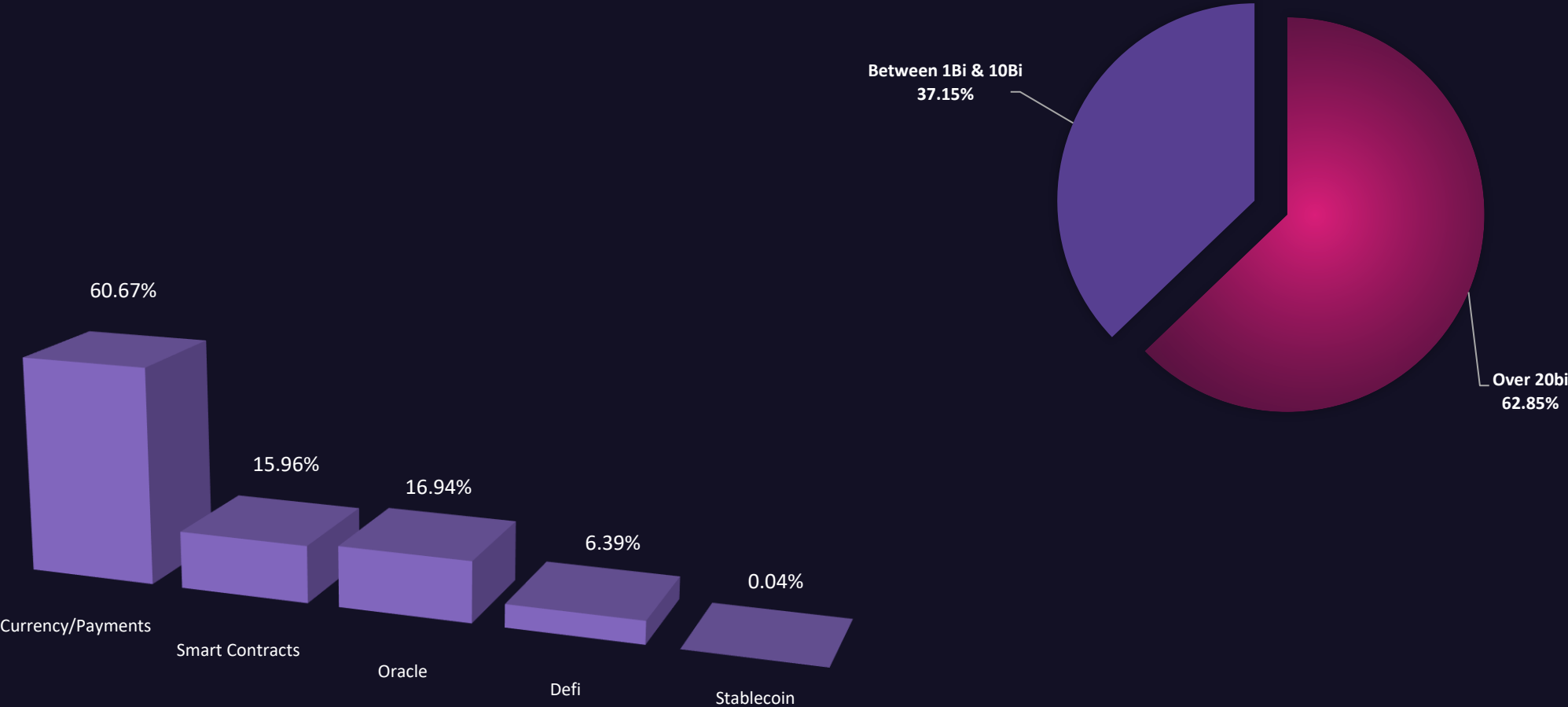
iVi	-0.06
Bitcoin	-0.29

### Volatility (as of 07/31/2023)

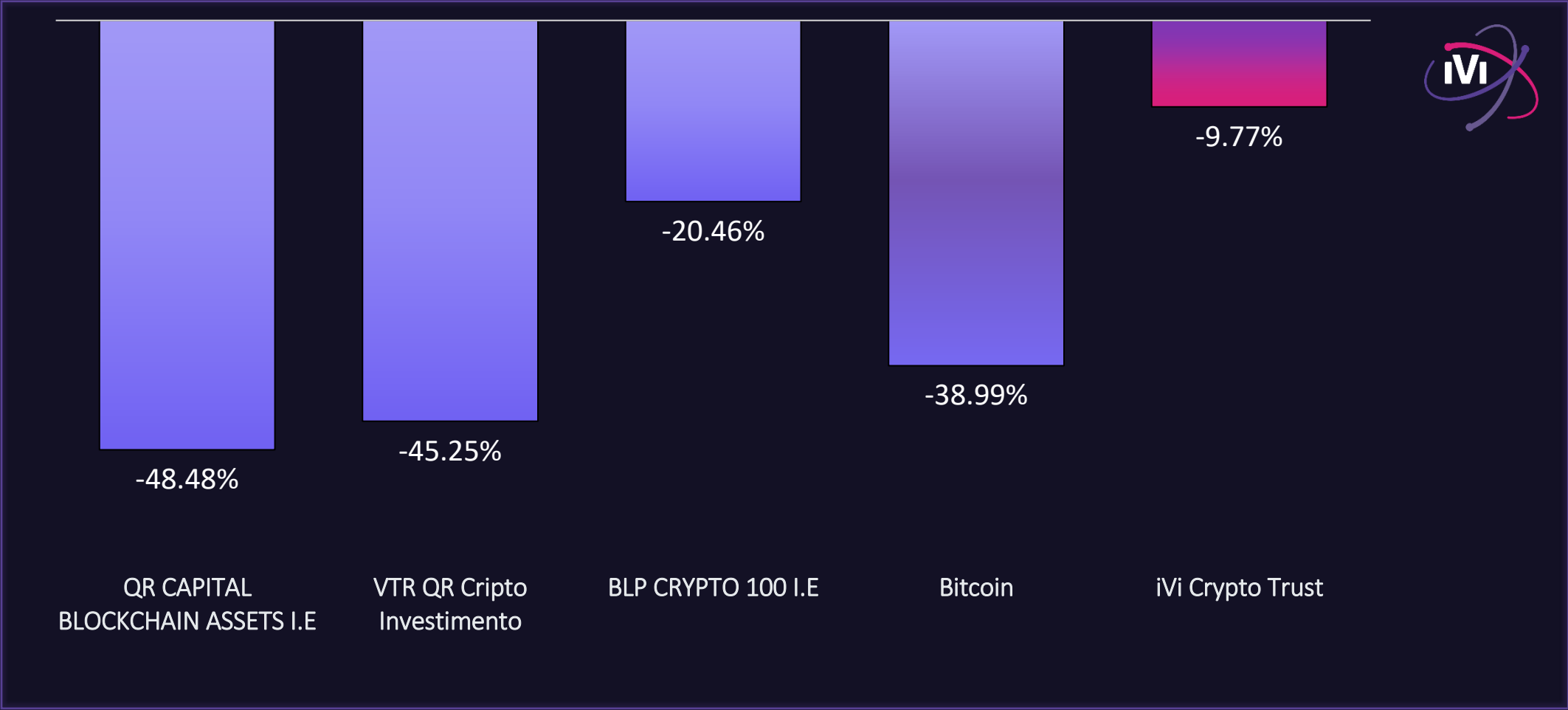
iVi	88.26%
Bitcoin	65.48%

# Portfolio Composition

(07/31/2023)



# High Performance Quantitative Fund



\* Results starting in 02/16/2021





# Investment Terms

Fund:	iVi Crypto Quant Trust Fund
Strategy:	Quantitative
Assets:	Liquid Tokens (Top 50 MktCap)
Fund Type:	Long-Only
Portfolio Rebalancing:	Monthly
Management Fee:	2% Annually
Performance Fee:	20% of what exceeded the benchmark (US10Y)
Fund start date:	February 16, 2022
Structure:	Trust Company based in South Dakota, USA
Accounting & Offshore Legal:	Saint Joseph International
Administrators:	NAV Consulting
Custody:	BitGo / Finoa



# Investment Terms

Subscription:	Daily
Redemptions:	Monthly. Redemption will only be processed on the last business day of each month, regardless of which day of the month the request was made.
Date of conversion:	Twenty (20) days from the date of the Redemption Request.
Redemptions payment date:	Ten (10) days from the date of conversion of units for withdrawal.

# iVi Crypto Team



iVi has a team of experts in all areas - Crypto Market, Mathematics, Statistics, Technology and Platforms, Artificial Intelligence, and Machine Learning.

iVi Ecosystem



Lendel Lucas

Co-CEO



Max Schoppen

Co-CEO



Cristiano Arbex

CTO



Antonio Bertuccio

COO







# iVi Management Team



**Lendel Lucas**

**Co-CEO**

*Investment Banking Background*

More than 13 years of international experience as Director of PWC in the United States, leading auditing projects for companies in the financial sector such as EFG, Santander, Sababell and Itaú. Graduated in Accounting and specialist in Financial Modeling from Wharton, University of Pennsylvania in the USA.



**Max Schoppen**

**Co-CEO**

*Venture Capital Background*

More than 15 years of experience in company building, corporate finance, business strategy and investment management across the globe. Max was COO and CIO at Finleap, the leading European Fintech Ecosystem, which created >EUR 3bn assets. Prior to that he managed a German/Brazilian early-stage fund and worked for J.P. Morgan as an M&A Advisor.



**Cristiano Arbex**

**CTO (PhD)**

*Quant Finance & AI Background*

PHD in Applied Mathematics from the University of Brunel in the UK and Graduated in Computer Science, he leads lines of research involving Quantitative Finance, Risk Management and Optimization under uncertainty. He has more than 20 years of experience in software development applied to solving financial market problems in different countries.



# iVi Investment Team



**Guilherme Sahadi**

CIO

*Investment Expert*

Specialist in Wealth Management. Over 11 years in capital markets, having worked as a Trade Finance Specialist at Banco do Brasil USA, Research and Relationship Manager at Citibank, Investment Consultant at Wells Fargo and BTG Pactual USA. Graduated in Political Science and Economics and master in Finance with post-graduation in Financial Analysis and Capital Markets.



**Antonio Bertuccio**

COO

*Crypto Expert*

Engineer from Puc-MG, with an MBA in Project Management, he has been a digital asset investor since 2017, and a technology enthusiast. He works in the development of strategies and tools for managing crypto-assets and leads the operation of the funds.



**Leonardo Miranda**

Quant Developer

*Data Scientist*

Graduated in Aeronautical Sciences, he has experience in data analysis, process automation and knowledge about cryptocurrency market.

## iVi Advisory Board



**Kai Schoppen**

CEO

***Infracommerce - IFCM3***

Founder and CEO of Infracommerce, a company listed on the Brazilian stock exchange, B3, has extensive executive experience in the roles of Consultant, COO, CTO and CEO at companies such as The Boston Consulting Group, Brands4friends (acquired by Ebay) and Brandsclub (acquired by Buscapé). Master in Corporate Finance with focus in algorithm credit analysis.



**Ionan Fernandes**

CEO

***Softplan - Homebuilding***

CEO at Softplan, one of the 10 largest software companies in Brazil. Chairman of the Board and Advisor in high-growth SaaS companies such as HiPlatform, Aegro and TownSq. (USA). He has more than 20 years of executive experience in the software market where he has held CMO, CSO and COO positions in companies such as Datasul, NeoGrid and RD.



**Guilherme Brasil**

CTO

***Softplan***

CTO at Softplan with over 20 years in the technology Market and extensive experience in highly complex IT projects. His experience includes the development of technology services business models, defining outsourcing strategies and managing products, technology operations (infrastructure and development software), and services in software-as-a-service business models.



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# Contact us

Investor Relations

[ir@ivicrypto.com](mailto:ir@ivicrypto.com)



Guilherme Sahadi



[guilherme.sahadi@ivitec.co](mailto:guilherme.sahadi@ivitec.co)



+1 334 434-3052

SÃO PAULO / MIAMI



Lendel Lucas



[lendel.lucas@ivicrypto.com](mailto:lendel.lucas@ivicrypto.com)



+1 305 873-4390

MIAMI / SÃO PAULO



Max Schoppen



[max.schoppen@ivitec.co](mailto:max.schoppen@ivitec.co)



+49 177 2087560

BERLIM