



Key facts

ISIN	CH1338343010
Valor	133834301
SVSP Category	Tracker Certificate (1300)
Underlying	AMINA CoinDesk BTC Momentum Index
Ticker	BTIAMINA Index
Issue Currency	USD
Initial Valuation Date	TBD
Minimum Trade Size	USD 10,000
Settlement Type	Cash
Issuer	SA1 Issuer SPC Limited
Custodian	AMINA Bank AG, Zug, Switzerland
Swiss Withholding Tax	Product is not subject to the Swiss withholding tax
Secondary Market	Daily on best effort basis
Eligible Investors	Professional investors (not eligible for retail investors)

The financial instruments mentioned in this document are derivative instruments. They do not qualify as units of a collective investment scheme pursuant to art. 7 et seqq. of the Swiss Federal Act on Collective Investment Schemes (CISA) and are therefore neither registered nor supervised by the Swiss Financial Market Supervisory Authority FINMA. Investors do not benefit from the specific investor protection provided under the CISA.

Advertising

# AMINA CoinDesk BTC Momentum Index

Achieve higher risk-adjusted returns

### About the AMINA CoinDesk BTC Momentum Strategy

The strategy seeks to mitigate the significant drawdowns and high volatility commonly linked to Bitcoin investments. It employs fully transparent, systematic, momentum-based signals.

### The Product is aimed at investors who...

- want to reduce sharp drawdowns relative to Bitcoin
- want to reduce mental biases associated with investing into Bitcoin
- want to achieve higher risk-adjusted return vs. investing directly into Bitcoin

### Main risks

- Expected to underperform a pure buy-and-hold strategy during sharp uptrend
- Higher Turnover within the strategy

### Strategy Implementation

- Investment Universe: Cash, US Treasury Bills and Bitcoin
- Rebalancing: Weekly
- If the Shorter-Term EMA (Exponential Moving Average) >= Longer-Term EMA; then Signal of "1" is generated for that moving-average pair else "0".
- Final Signal is the average of the 4 signals generated by 4 different MAPs (Moving Average Pairs). Finally, 4 kinds of TIVs (Trend Indicator Values) are generated, based on which bitcoin investments are allocated.



Performance Metrics (27.12.2017-25.06.2024)	AMINA CoinDesk BTC Momentum Strategy	BTC
Annualized Return	35.5%	26.0%
Annualized Volatility	43.3%	66.4%
Sharpe Ratio	0.82	0.39
Max Drawdown	-53.3%	-79.8%
2018	-46.3%	-74.1%
2019	83.4%	90.2%
2020	189.7%	301.9%
2021	58.9%	66.3%
2022	-33.7%	-65.5%
2023	70.8%	155.4%
2024	27.2%	46.4%

## Digital Asset Investment Solutions at AMINA Bank

At AMINA Bank, we link profound knowledge and in-depth expertise of complex investment products to deliver a sophisticated offering for cryptocurrencies and digital assets.

AMINA Bank offers a broad range of investment solutions including:

- Single coin tracker ETPs
- ETP on the successful AMINAX Index
- Reverse Convertibles on Bitcoin and Ether
- Tailor-made discretionary mandates for digital assets

## About AMINA Crypto.Banking.Simplified.

Founded in April 2018 and headquartered in Zug, AMINA (formerly SEBA) is a pioneer in the financial industry. In August 2019, AMINA received a Swiss banking and securities dealer license. The broad, vertically integrated spectrum of services, combined with the highest security standards, make AMINA's value proposition unique. AMINA Group operates globally from its regulated hubs of Switzerland, Abu Dhabi and Hong Kong to offer fiat and crypto services to progressive investors, traditional and crypto-native alike, whether individuals, corporates or institutions.

## Get in touch with us

For more information contact us via email on [clientmanagement@aminagroup.com](mailto:clientmanagement@aminagroup.com) or by phone on +41 41 552 64 90.

We look forward getting in touch with you.

[aminagroup.com](http://aminagroup.com)

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This Factsheet must be read as a summary document only. Prospective investors must request and obtain a copy of the relevant Final Terms, KID and prospectus, which shall be the sole determining and binding documentation of the relevant product. As a prospective investor, you must understand and carefully consider the risks of investing in the relevant product in light of your financial situation, investment objectives and personal financial needs. Accordingly, you must obtain professional and independent financial, legal and tax advice. The below is a brief summary only of some of risks – please refer to the Final Terms, KID and prospectus for full details.

- **Reference asset risk:** The product is linked to changes in the price(s) or level(s) of the underlying asset(s). You should be aware that investing in a product linked to the underlying asset(s) is not the same as investing directly in the underlying asset(s).
- **Crypto-specific risks:** The underlying asset(s) might lack an intrinsic value and could be affected by the performance of the crypto market in general and (technical) issues of the underlying software protocol(s). There is a risk of fraud and/or loss and thus of performance of the underlying asset(s) due to (a lack of) regulation(s). There is a further risk of a potential decline in the adoption of the underlying asset(s) as well as the risk of (hard/soft) forks as well as the risk that the entire crypto market could be in a bubble. Additional risks related to crypto should be considered. The ones enumerated here are illustrated only as a general reference.
- **Market risk:** The value of a product may fluctuate dramatically due to different market factors.
- **Performance risk:** There is no guarantee from the issuer or any other party that you will be able to earn returns with the product.
- **Currency risk:** There might be a risk that any exchange rate fluctuations may result in you receiving reduced settlement amounts and/or incurring a loss of principal when converted into your local currency.
- **Credit risk:** You bear the full credit risk of the issuer and the guarantor (where applicable). This product represents a direct, unsecured and unsubordinated general obligation of the issuer.
- **Interest rate risk:** Changes in the levels of interest rates may affect the market value of the product.

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