

AMINA CoinDesk BTC Momentum Index

BTIAMINA



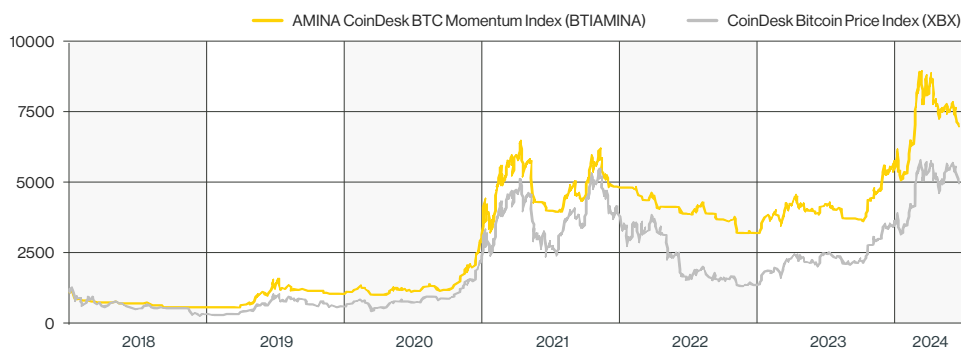
As of 6/28/2024

Index Description

The AMINA CoinDesk BTC Momentum Index (Ticker: BTIAMINA) measures the performance of a strategy that dynamically allocates between exposure to bitcoin and cash based on the Bitcoin Trend Indicator (BTI), a quantitative signal that conveys the direction and strength of the current price trend of bitcoin. The price of bitcoin is represented by the CoinDesk Bitcoin Price Index (XBX).

Historical Performance

01/01/2018 - 6/28/2024



Index Characteristics

Signal	Bitcoin Trend Indicator
Uptrend Asset	XBX
Downtrend Asset	Cash (no yield)
Calculation Frequency	Daily
Rebalance Frequency	Weekly
Launch Date	7/1/2024
Base Date	1/1/2018
Base Value	1000

Linked Products

	Ticker
AMINA CoinDesk Bitcoin Momentum Note	BTIAMINA

Performance

	Returns				Annualized Returns		
	1 Mo	3 Mo	12 Mo	YTD	3 Yr	5 Yr	Since Inception
BTIAMINA	-7.3%	-19.6%	68.0%	27.4%	20.4%	37.1%	33.5%
XBX	-9.6%	-12.3%	104.1%	42.8%	21.0%	39.0%	26.7%

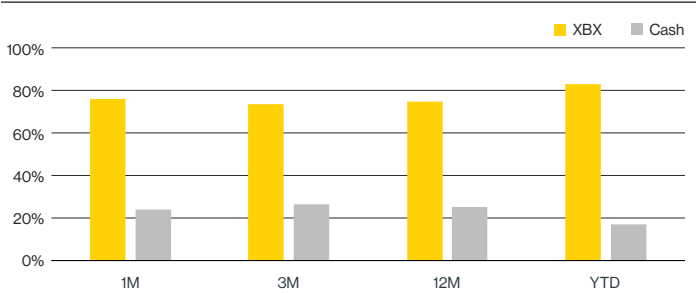
Risk & Return Characteristics

	Annualized Risk				Annualized Risk-Adjusted Returns			
	12M	3 Yr	5 Yr	Since Inception	12M	3Yr	5Yr	Since Inception
BTIAMINA	41.4%	34.2%	44.0%	43.3%	1.6	0.6	0.8	0.8
XBX	46.7%	56.7%	65.1%	67.4%	2.2	0.4	0.6	0.4

Constituent Weights

	Average Weights						
	1M	3M	12M	YTD	3 Yr	5 Yr	Since Inception
XBX	76.1%	73.6%	74.7%	83.0%	52.8%	57.6%	52.6%
Cash	23.9%	26.4%	25.3%	17.0%	47.2%	42.4%	47.4%

Average Weights



Weight Determination

BTI Level	-1	-0.5	0	0.5	1
XBX Weight	0%	25%	50%	75%	100%
Cash Weight	100%	75%	50%	25%	0%

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