

Annualized Return

29.79%

Downside Volatility

7.46%

Cumulative Return

242.23%

Live Track Record

4+ Years

Description

Strategy:

Quantitative trading strategy designed to identify and exploit opportunities in digital assets



- **1- Investment Universe**
Select the most liquid assets with the highest upside potential
- **2- Signal Generation**
Predict assets' forward risk-adjusted returns using an ensemble of quantitative models
- **3- Portfolio Construction**
Build an optimal portfolio from signals and estimated assets' covariance matrix
- **4- Risk Management**
Control portfolio exposure, volatility, and drawdown
- **5- Execution Engine**
Track the optimal portfolio at the lowest possible cost

Objectives:

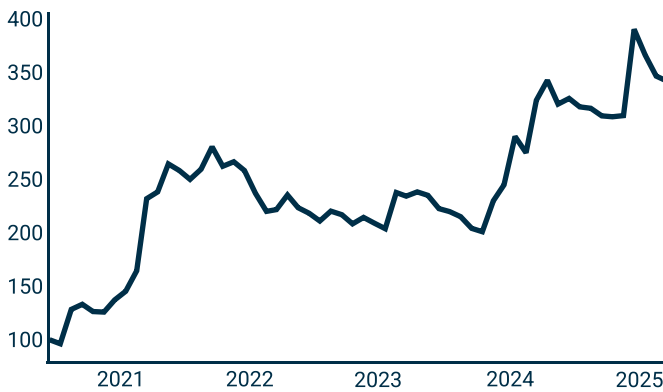
Deliver a unique return stream with strong risk-adjusted performance over a full crypto cycle

- Performance Target: Over 30% annualized return after costs and fees
- Positive Convexity: Sortino ratio > 3 with much higher upside than downside volatility
- Diversification Benefits: Low correlation to traditional assets and portfolios
- Balanced Risk: Protect capital and help investors remain invested over a full crypto cycle

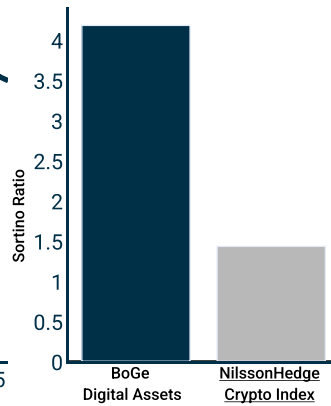
Information

Structure	Actively Managed Certificate
ISIN	CH1311532076
Currency	USD
Minimum Subscription	USD 100'000
Management Fee	0.10%
Performance Fee	20.00%
Other Running Cost (Admin. & Custody)	Min. 0.20% Max. 0.45%
Hurdle Rate	None
High Watermark	Yes
Secondary Market	0.40% bid-offer spread (0.20% entry fee & 0.20% exit fee)
Lock-up period	None
Status	Open-end
Domicile	Switzerland
Issue Date	03.10.2024
Liquidity	Weekly
Issuer	AIS Financial Group
Paying Agent	European Depository Bank SA
Calculating Agent	AIS SPC Limited
Asset Manager	Asset Management Switzerland AG FINMA Regulated
Advisor	BoGe Partners Sarl
Brokers	Binance Holding Ltd Scrypt Digital Trading AG
Custodian	Binance Holding Ltd

Performance



2.92x more return at same level of risk



Statistics

Annualized Return	29.79%
Cumulative Return	242.23%
Annualized Volatility	34.04%
Downside Volatility	7.46%
Upside Volatility	36.31%
Worst Month	-8.26%
Best Month	40.98%
Maximum Drawdown	-28.33%
Sortino Ratio	4.18
Sharpe Ratio	0.92

Monthly Returns (net all costs and fees)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2020						-3.74%	33.37%	3.73%	-5.09%	-0.40%	9.02%	5.91%	45.34%
2021	13.20%	40.98%	2.75%	10.97%	-2.34%	-3.20%	3.80%	8.07%	-6.48%	1.60%	-3.07%	-8.26%	63.03%
2022	-7.12%	0.75%	6.16%	-5.05%	-2.33%	-3.31%	4.37%	-1.52%	-3.94%	2.89%	-2.48%	-2.50%	-13.96%
2023	16.59%	-1.42%	1.69%	-1.36%	-5.28%	-1.24%	-2.17%	-5.07%	-1.54%	14.36%	6.50%	18.49%	42.28%
2024	-5.26%	17.87%	5.76%	-6.49%	1.65%	-2.42%	-0.42%	-2.24%	-0.27%	0.35%	26.08%	-6.17%	26.26%
2025	-5.38%	-1.24%											-6.55%

Net performance from June 2020 to September 2024 validated by Grant Thornton.

Team

- ALEXIS PETIT**
Research & Trading
- CHARLIE WATKINS**
Research & Execution
- PIERRE-ANTOINE BURGAUD**
Research & Sales
- ARNAUD GRICOURT**
Administration & Sales

Where we worked



Benefits

The blockchain technology is here to stay and will likely transform our society. Digital assets have substantial return potential but are still in the early stages and prone to high volatility, which makes it difficult for investors to time, manage, and stick to their investment during turbulent times.

BoGe Digital Assets AMC is designed to help investors achieve success by being:

CRYPTO-EXPOSED

Capture the upside potential of digital asset prices

RISK-MANAGED

Focus on defense with multiple layers of risk controls

BATTLE-TESTED

Our program has successfully navigated through multiple turbulent times since inception in 2020

Actively Managed Certificates (AMCs) are investment vehicles that combine the features of actively managed funds and structured products. They are designed to provide investors with exposure to a professionally managed portfolio, while offering the liquidity and transparency associated with traditional exchange-traded securities.

EASY ACCESS

Effortless subscription via traditional banking

INNOVATIVE

Access to strategies not available in traditional products

COST EFFECTIVE

Lower costs than typical investment funds

TAX EFFICIENT

Pay taxes only on unit sales*, with no forced distribution

*No guarantee given as taxes depend on personal context. Please consult a tax advisor.

How to Invest

You can buy units of BoGe Digital Assets AMC at its net asset value directly through your bank or broker just as you would buy ordinary shares. You can buy any quantity during the exchange trading hours.

STEP 1: Log in to your e-banking or online broker account

STEP 2: Enter the product ISIN: **CH1311532076**

STEP 3: Indicate the number of units you want to buy and place the order

STEP 4: Review and confirm

STEP 5: Send us an email at investors@boge-partners.com to receive updates on your investment

NB: if you can't find our product, it is because your bank or broker has not sold it yet. You may need to contact your bank so that they can make the product available to you. Contact us at investors@boge-partners.com for more information.

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