

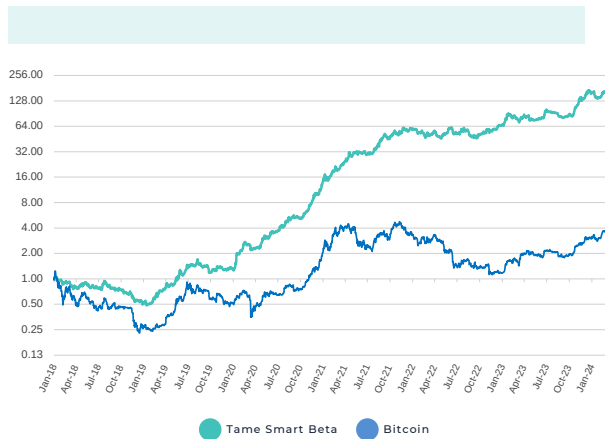


Asset Management SA

ACTIVELY MANAGED CERTIFICATE CRIPTONITE TAME SMART BETA OVERVIEW

This strategy offers a unique smart beta positioning that applies robust and tested portfolio construction techniques to the universe of cryptocurrencies resulting in superior risk-adjusted annualised returns and much lower volatility than Bitcoin.

SIMULATED & LIVE TRACK RECORD ON SEGREGATED PORTFOLIO (01.03.23-27.11.23)



ISIN Number: **CH1213604023**

PRICE INFORMATION

N.A.V \$ (as of 29.02.24) **107.3612**

KEY FIGURES

	Criptonite Tame	Bitcoin
CAGR	131.0%	26.8%
Volatility	45.7%	68.6%
Sharpe Ratio	2.87	0.39
Maximum Drawdown	-55.1%	-81.5%
Avg Down Month	-8.2%	-13.3%
Down Capture Ratio	27%	100%
Up Capture Ratio	66%	100%
Beta Vs. Bitcoin	0.40	1.00

SIMULATED & LIVE TRACK RECORD ON SEGREGATED PORTFOLIO (01.03.23-27.11.23) LIVE PERFORMANCE FROM 27.11.23

	January	February	March	April	May	June	July	August	September	October	November	December	Yearly Criptonite Tame SB	Yearly Bitcoin
2018	-4.7%	-5.6%	-13.4%	8.2%	-5.4%	-1.9%	15.4%	-14.0%	-3.5%	-12.2%	-15.9%	-8.7%	-49.50%	-73.60%
2019	0.8%	34.2%	14.9%	6.2%	47.0%	11.2%	4.8%	-3.9%	-11.9%	11.4%	-2.7%	-1.8%	154.70%	92.20%
2020	65.6%	21.2%	-11.4%	25.6%	14.9%	11.2%	22.0%	20.5%	-2.4%	24.8%	57.8%	37.8%	1010.40%	303.20%
2021	16.7%	13.8%	31.1%	13.5%	12.3%	-4.5%	15.0%	30.5%	1.0%	11.6%	14.4%	0.2%	311.1%	59.70%
2022	-6.8%	-3.6%	4.6%	-10.8%	25.0%	-15.9%	13.9%	-17.8%	6.9%	12.3%	3.6%	11.1%	14.00%	-64.30%
2023	28.7%	-8.3%	11.7%	-10.4%	-0.3%	28.2%	-7.7%	-12.0%	7.8%	25.2%	21.6%	16.9%	135.40%	155.60%
2024	-6.3%	18.8%											11.3%	44.6%
CAGR													131.0%	26.8%

Live performance on segregated portfolio from 1.03.23 to 29.02.24: **121.90%**

Performances from December 2023 are net of fees. Fees are deducted daily from the certificate's NAV.

Past Performance disclaimer: Past performance does not guarantee future results. No guarantee is given by the Actively Managed Certificate, the strategy Manager that the investment objective of the Certificate will be achieved. The investment return and principal value of an investment will fluctuate so that an investor's units, when redeemed, may be worth more or less than their original cost. The performance data does not take into account the commissions and costs incurred on the issue and redemption of units.

PERFORMANCE REVIEW

In February, Bitcoin surged 45% to over \$60k, driven by strong inflows into US-listed ETFs and anticipation of the impending Bitcoin halving. Despite mixed traditional asset performance, cryptocurrencies saw solid returns across the board. Despite mixed traditional asset performance, cryptocurrencies saw solid returns, highlighting crypto's diversification benefits amid market volatility. Given the recent outperformance of Bitcoin and substantial liquidity inflows, we anticipate liquidity spreading to other alternative currencies, potentially bolstering the broader cryptocurrency markets in the upcoming months.

During the period, the Criptonite Tame Smart Beta AMC posted a good performance, rising by 18.8%, driven by the performance of the Long, Long Flexible and Long-Short strategies. The Liquidity Overlay strategy, which takes long positions in Bitcoin vs other alternative coins in periods of increasing liquidity into Bitcoin, was also a good contributor over the month.

WEIGHTS AS OF 29.02.24



MASTER DATA

- Name of Certificate: Criptonite Tame Smart Beta
- Management Fees: 2%
- Performance Fees: 20% with High Water Mark
- Hurdle Rate: 7%
- Custody Fee: 0.20%
- Minimum investment: USD \$100,000
- Subscription / Redemption: Daily / Weekly

SERVICE PROVIDERS

- Administrator: SuperGlobal (Luxembourg)
- Paying Agent: ISP Securities AG (CH)
- Strategy Manager: Criptonite Asset Management SA (CH)
- Depository / Crypto Asset storage Provider: APLO (FR). AMF regulated
- NAV Calculation: SuperGlobal (Luxembourg)

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