



TRACKER ON WAVE

BITCOIN INCOME & GROWTH

**TARGET 1.5% MONTHLY USD
COUPON**

**KEEP MOST OF YOUR BITCOIN
EXPOSURE**

CRIPTONITE ASSET MANAGEMENT

OBJECTIVES



Targeting 1.5% monthly coupon



**Coupon is paid into bank account
in USD Dollars**



Keep most of the upside of Bitcoin

METHODOLOGY



Use of crypto derivatives



Option markets are settled in USD



Monthly covered call strategy



Options' strikes set every month

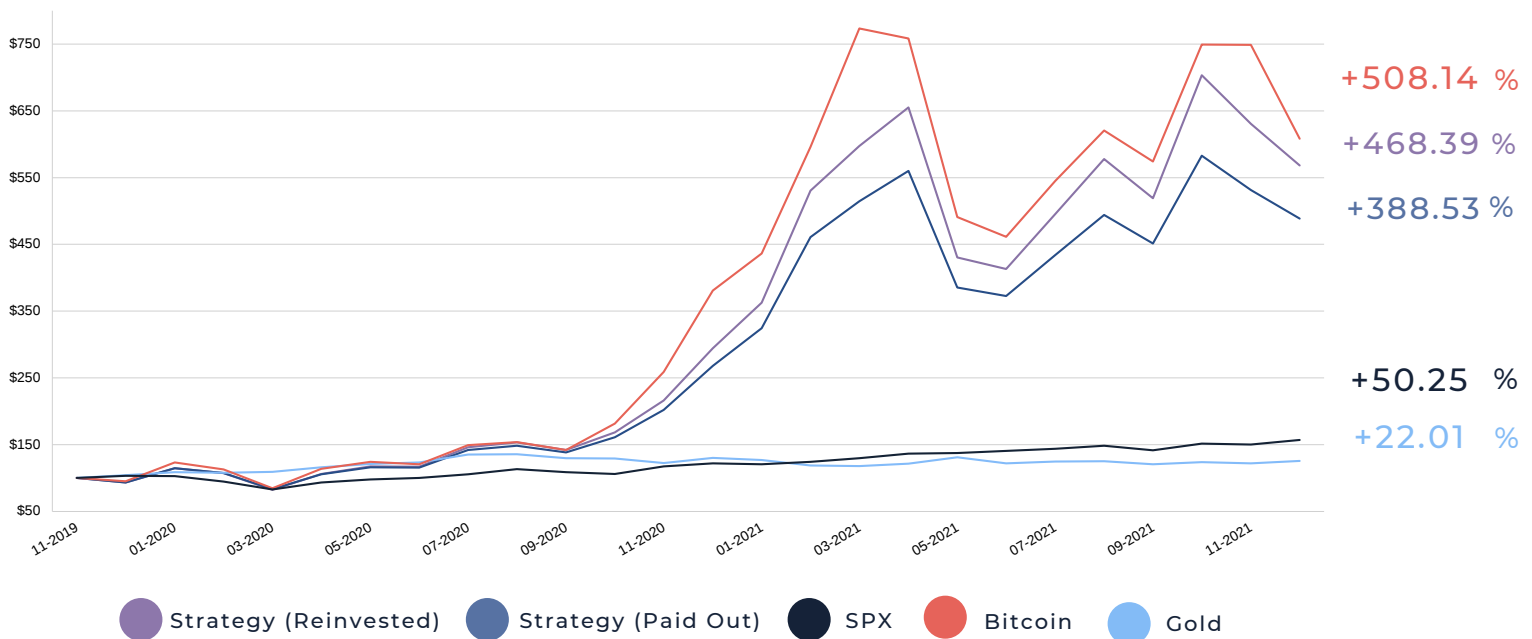
TARGET RETURN

18%

PER ANNUM

Employs Covered Call Strategy by holding funds in BTC and selling Call options monthly Targeting 1.5% monthly dividend (18% pa) while capturing up to 20% of monthly price appreciation, paid out monthly or reinvested.

PERFORMANCE



DETAILS

CONTACT: teamwc@criptoniteam.comISIN Number: **CH1100420673**

Name of certificate: Wave BTC Income & Growth

Target Dividend Rate: 1.5% of NAV per month (18% p.a), paid out monthly

Management Fees: 1% per annum of NAV and 5% of option premium traded

CUSTODY

Leveraging key service providers to limit operational risks.

Your underlying exposure in bitcoin is held with top tier Custodian.



BENEFITS OF INDEPENDENT CUSTODY

Criptonite can actively trade across multiple execution venues without having to move assets out of the secure custodial environment.



SECURITY

Copper has developed an ultra-secure multi-party computation (MPC) technology, which is the highest level of security in key management encryption.



KEY FEATURES

- Insured against theft and hacking
- Copper never in sole-control of client asset
- Cold/Offline wallet



ADDITIONAL INDEPENDENT CUSTODY

Criptonite Asset Management also leverages Fidelity Digital Asset for some custodial needs. With 70+ years of financial experience, Fidelity is trusted today by thousands of institutions and financial intermediaries.

BITCOIN INCOME & GROWTH'S CERTIFICATE PROCESS

First of all, and to understand the nature of the certificate versus the underlying fund. The certificate bears a CH ISIN number and is therefore easy to use and to allocate into a standard bank custodian. The certificate does not replicate the fund strategy but allocates monies into the underlying fund on a monthly basis. The trades on the crypto market as well as on the option markets occur once a month only. This trade date is always the last Friday of each calendar month when options expire.

The fund NAV is aimed to be published by the fund administrator within 5 business days following the last Friday of the month (the trading day).

Once the NAV of the fund is known, the NAV of the certificate is adapted as well.

We open the subscription into the certificate over a 3-day period following the publication of the underlying fund's NAV. This translates into an investment period starting about 5 business days after the last month trade date and will last for a period of 3 days. After this 3-day period is closed, investors will have to wait until the next month investable period.

Investors' funds received as an example in the investable period of January, will follow the following month change of NAV but will not participate in the dividend for the past month investors. In fact, in January they will be invested in the certificate which tracks the fund performance (so change of next month NAV will occur to January investors), but as their funds have not yet been transferred into the underlying fund, January investors will not have a dividend for the month of January, because this one will be allocated to investors of the previous month).

Timeline Illustration for January Investors

December Trade Date	Fund's NAV published (+ 5 bus. days)	January Investable Period 3 days after NAV	January Investors' Funds traded on markets Last Friday of January	February Trade Date Last Friday of February	February Dividend Payments 29.03.22
31.12.21	07.01.22	7-10.01.22	28.01.22	25.02.22	29.03.22

January Options Expired !

Disclaimer

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.

This is an advertising document that only outlines certain features of the certificate and has been prepared by Criptonite Asset Management SA for informational purposes only for the sole use of the intended recipient. It does not seek to make any recommendation to buy or sell any particular security or investment (including units in the Certificate) or to adopt any specific investment strategy. Neither Criptonite Asset Management SA nor any of its affiliates, or their directors, officers or employees, accepts any liability for any loss arising from the use of the information in this document. Data herein should not be relied upon as such information is subject to change, without notice, at the discretion of Criptonite Asset Management SA at any time. Investors in crypto assets are subject to the risk of total loss of the amount invested.

This document may only be provided to qualified investors.