

45% less

Volatility vs BTC

20% p.a.

Ann. return (net)

0.67

Sharpe (vs 0.30 BTC)

-27%

Max DD (vs -64% BTC)

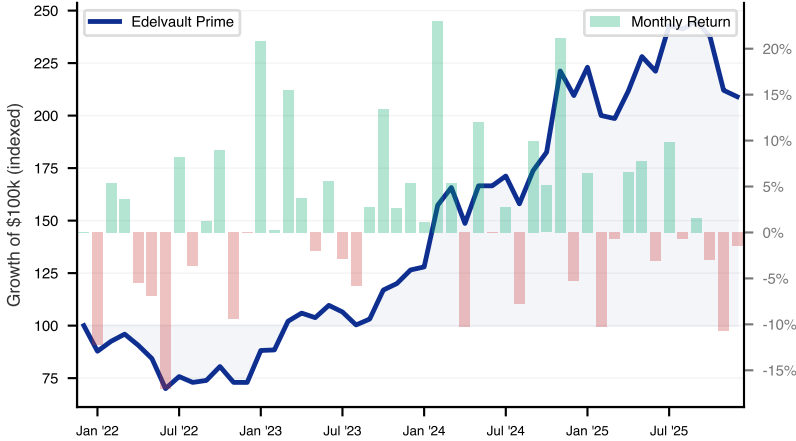
Investment strategy

Edelvault Prime is a multi-asset crypto strategy allocating BTC, ETH, and stablecoins. A dynamic band-based rebalancing system, calibrated from historical volatility, systematically captures mean-reversion across assets. An options overlay generates additional yield on each asset slice using regime-filtered strategies.

Risk profile

The strategy holds direct crypto exposure (BTC + ETH) and sells options on centralised exchanges. Key risks include counterparty and custody risks, liquidity risk in stressed markets, gap risk from sudden crypto moves, and operational risk from exchange infrastructure. Past performance is not indicative of future results. Capital is at risk.

Historic performance in USD*



Performance metrics*

Since Inception	109.0%
Since Inception, ann.	20.2%
Best Month	23.0%
Worst Month	-17.0%
No. negative months	21
No. positive months	27
Volatility, ann.	30.3%
Sharpe Ratio	0.67
Sortino Ratio	1.26
Max. Draw Down	-27.1%

Performance table (USD)*

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2025	6.44%	-10.30%	-0.73%	6.60%	7.76%	-3.07%	9.85%	-0.71%	1.54%	-2.96%	-10.77%	-1.44%	-0.3%
2024	1.14%	22.98%	5.34%	-10.32%	12.06%	-0.02%	2.81%	-7.74%	9.97%	5.11%	21.16%	-5.29%	65.6%
2023	20.87%	0.28%	15.46%	3.79%	-2.04%	5.65%	-2.88%	-5.80%	2.78%	13.41%	2.65%	5.38%	73.4%
2022	-12.20%	5.39%	3.69%	-5.54%	-6.96%	-17.00%	8.24%	-3.69%	1.29%	8.97%	-9.38%	-0.04%	-27.0%

* Performance shown is net of 1.5% annual management fee and 15% performance fee (high-water mark). Past performance is no indication for future performance. Capital is at risk.

Product information

Strategy	Multi-asset crypto + options overlay
Allocation	BTC / ETH / Stablecoins
Rebalancing	Dynamic vol-based bands + year-end
Denomination	USD
Domicile	Switzerland
Structure	Actively Managed Certificate (AMC)
Strategy Advisor	Edelvault SA
Management Fee	1.5% p.a.
Performance Fee	15% (high-water mark)
High Watermark	Yes
Redemption	Monthly
Lock-up	None

Why Edelvault Prime?

Lower risk	45% less vol than BTC
Smaller drawdowns	Max DD -27% vs -64% BTC
Better risk-adjusted	Sharpe 0.67 vs 0.30 BTC
Diversified exposure	BTC + ETH + Stablecoins rebalanced
Options overlay	Additional yield on each asset slice

Performance summary

Total Return (USD)	109.0%
Ann. Return (USD)	20.2%
Total Return (CHF)	84.4%
Ann. Return (CHF)	16.5%
Volatility, ann.	30.3%
Sharpe Ratio	0.67
Max. Draw Down	-27.1%