NEXT INCOME

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BTC20

Nextincome Bitcoin Premium Income ETP

Factsheet as of July 14, 2026

Investment Goal

The Nextincome Bitcoin Premium Income ETP is designed to generate attractive premium income from Bitcoin — with the aim of converting that income into additional Bitcoin. The objective is twofold: consistent premium yield and the potential to grow the underlying Bitcoin position over time.

The portfolio is primarily backed by physically held Bitcoin in regulated Swiss custody. Any temporary futures positions are fully backed by collateral and traded on regulated exchanges.

Up to 75% of the Bitcoin exposure is systematically allocated to covered call writing, targeting a premium yield of approximately 20% p.a. The remaining 25% preserves full participation in Bitcoin's long-term appreciation.

All option premiums are reinvested into physically held Bitcoin. Over time, this reinvestment can increase the Bitcoin backing each unit — giving investors the opportunity to accumulate additional Bitcoin through the product, alongside any price appreciation.

Reference Data

SIX Ticker	-
ISIN	-
Valor	-
Currency	-
Issue date	-
Maturity	-
Issue Price	-
NAV per unit	-
AuM	-
Performance since inception	-
Management Fee TER	-

Performance YTD 2026 — BTC20 vs Bitcoin

The performance chart will be available after product launch.

Strategy Key Facts

Underlying	Nextincome Bitcoin Covered Call Basket
Strategy	75% Covered Call exposure, 25% full upside participation
Strike Price Window	100% - 120% of spot
Target Premium Yield	20% p.a.
Distribution Policy	Accumulating

Why invest in BTC20?

Institutional-Grade Security

Physically backed Bitcoin, institutional custody, SIX-listed for trust and accessibility

Compounding Growth

Monthly premiums reinvested for continuous compounding effect

Balanced Exposure

75% covered calls for steady income
25% upside for growth in Bitcoin rallies

Systematic Discipline

Transparent strike range (100–120%) with rules-based process

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BTC20 / Nextincome Bitcoin Covered Call ETP

Portfolio Allocation

(as of July 14, 2026)

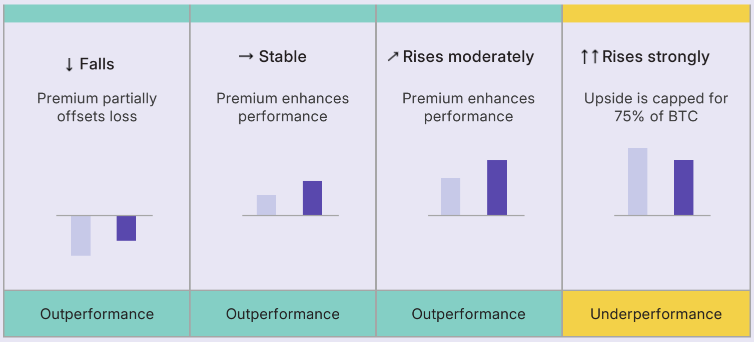
Physical Bitcoin Collateral 95%

Bitcoin Futures 5%

Short Covered Call Options Overlay 75%

Bitcoin Long Exposure 25%

BTC20 vs. Bitcoin — Return Profile by Market Scenario



Bitcoin ■ BTC20

Indicative only, not to scale. For illustrative purposes.
NextIncome AG

About NextIncome

Nextincome develops systematic yield strategies from Switzerland, packaged into exchange-traded products. The focus is on rule-based approaches that generate consistent income or enhance long-term asset growth through disciplined, reinvested structures.

By combining derivatives expertise, technology, and institutional market experience, the strategies are designed to operate transparently, efficiently, and without unnecessary complexity.

Service Providers

Issuer	Nextincome AG
Primary Exchange	SIX Swiss Exchange
Administrator	-
Custodian	-
Paying Agent	-
Security Agent	-
Market Maker	-

Contact

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