

FINAL TERMS

PROHIBITION OF SALES TO EEA RETAIL INVESTORS – The Products are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail Investor in the European Economic Area (**EEA**). For these purposes, a retail Investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of article 4(1) of Directive 2014/65/EU (as amended, **MiFID II**); (ii) a customer within the meaning of Directive (EU) 2016/97 (the **IDD**), where that customer would not qualify as a professional client as defined in point (10) of article 4(1) of MiFID II; or (iii) not a qualified Investor as defined in Regulation (EU) 2017/1129 (the **Prospectus Regulation**).

FINAL TERMS DATED 23 October 2024

(the **Final Terms**)

Swiss Assetization AG

(incorporated in Switzerland) (the **Issuer**)

Issue of the following Collateralised Actively Managed Certificate:

ARCHIP Crypto Certificate (hereinafter, also the **Product** or the **AMC**)

pursuant to the Issuer's

Structured Products Program

This document constitutes the Final Terms of the Product described herein.

The Products under the Program are derivative financial instruments (debt instruments) according to Swiss Law. The Products do not constitute collective investment schemes within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA) and are, therefore, neither governed by the CISA nor subject to authorization and supervision by the Swiss Financial Market Supervisory Authority (FINMA). Accordingly, Investors of these Products do not have the benefit of the specific Investor protection provided under the CISA. Investors bear the issuer risk with respect to the Issuer of the Products. The Issuer is not and will not be regulated by any regulator as a result of issuing the Products.

The Products are not and will not be issued, guaranteed or secured in an equivalent manner by a supervised institution within the meaning of article 70(1) Financial Services Act (FinSA). However, the Issuer will provide collateral corresponding to the requirements under article 70(2) FinSA for each Product.

Furthermore, investors should be aware that the Products have a dynamic, discretionary structure, which may result in changes to the Product terms and/or the Strategy-Components.

The Products may not be offered or sold unless all applicable laws and regulations in the respective jurisdiction in which an offer, sale, holding and/or delivery of Products is intended or in which the Base Prospectus and these Final Terms are distributed, published and/or held are complied with and if all consents and approvals required in such jurisdiction for the offer, sale, holding and/or delivery of Products have been obtained.

Particular attention should be paid to the selling restrictions set out in the Base Prospectus with respect to the following jurisdictions: USA/US Persons, Switzerland, Guernsey, and the European Economic Area. These selling restrictions are not to be construed as conclusive guidance as to whether the Products can be offered, sold, held and/or delivered in such jurisdiction(s).

Persons who gain access to the Products, the Base Prospectus and/or the Final Terms are requested to inform themselves about and to observe any such restrictions. For further information see section "Selling Restrictions" of the Base Prospectus.

PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Terms and Conditions of the Products (the **Terms and Conditions**) set forth in the Base Prospectus dated 9 January 2024 issued by Swiss Assetization AG (the **Issuer**), set out in these Final Terms, (the **Base Prospectus**). This document constitutes the Final Terms of the Product described herein and must be read in conjunction with the Base Prospectus (and any supplement thereto). Full information on the Issuer and the offer of the Product is only available on the basis of the combination of these Final Terms and the Base Prospectus. The Base Prospectus (together with any supplement thereto) is available for viewing at the registered office of the Issuer and on the website of the Authorized Offeror (www.maerki-baumann.ch). The Final Terms will be available for viewing at the registered office of the Issuer and/or on the website of the Authorized Offeror (www.maerki-baumann.ch). During the term of the Product, the Base Prospectus and the Final Terms can be ordered by an Investor free of charge from the Authorized Offeror under the following email address: Treasury@maerki-baumann.ch The Base Prospectus, together with the Final Terms, constitutes the prospectus with respect to the Products described herein for the purposes of the FinSA.

Brief Description	
Product	This Product is a Collateralised Actively Managed Certificate (hereinafter, also AMC or Certificate). The Product allows for participation in the performance of the Underlying (the Investment Strategy). The Investment Strategy reflects a notional actively managed portfolio of assets and cash, maintained by the Strategy-Manager (as defined below). The performance of the Investment Strategy is tracked via the calculation of the Strategy-Level (the Strategy-Level). The holders of the Product (hereinafter, Investors) have exposure to the same performance a real portfolio would have, if it was actually managed according to the Investment Strategy. However, the Investors will not be entitled to real assets in a real portfolio and have only a claim against the Issuer on the payment of the Redemption Amount based on the Strategy-Level at the Final Valuation Date.
Name of the Product	ARCHIP Crypto Certificate

Parties	
Issuer	Swiss Assetization AG, Brandschenkestrasse 45, 8002 Zurich, Switzerland (the " Issuer "). Swiss Assetization AG is a limited company (AG) limited by shares incorporated with limited liability under the laws of Switzerland. Neither the Issuer nor this AMC are licensed or registered in Switzerland by the Swiss Financial Market Supervisory Authority (FINMA) or registered or authorized by the FINMA as a collective investment scheme and the FINMA has not and will not approve the content or dissemination of these Final Terms or any other document relating to or in connection with the Product.
Calculation Agent	The Issuer (the Calculation Agent)
Collateral Provider	Swiss Assetization AG, Brandschenkestrasse 45, 8002 Zurich, Switzerland (the Collateral Provider)
Security Agent	Security Agent Services AG, Baarerstrasse 75, 6300 Zug, Switzerland (the Security Agent)
Custodian/Broker	Maerki Baumann & Co. AG, Dreikönigstrasse 6, 8002 Zurich, Switzerland (the Custodian)
Paying Agent	InCore Bank AG, Wiesenstrasse 17, 8952 Schlieren, Switzerland (the Paying Agent)
Additional Paying Agent	Not Applicable
Authorized Offeror	Maerki Baumann & Co. AG, Dreikönigstrasse 6, 8002 Zurich, Switzerland InCore Bank AG, Wiesenstrasse 17, 8952 Schlieren, Switzerland (together the Authorized Offerors)
Auditor	Senn & Partner AG, Wirtschaftsprüfungs- und Treuhandgesellschaft, Esslingerstrasse 17, 8618 Oetwil am See, Switzerland, has been appointed as the auditor tasked with auditing the annual reports of the Issuer for regulatory FinSA-prospectus approval purposes. Audit Exemption: The Issuer is indefinitely exempt from the requirement of

	<p>an audit under Swiss Law. The Issuer has not appointed any auditor under the Swiss CO and has opted out from an audit under article 727a para. 1 CO. Accordingly, no statutory auditor has been appointed by the Issuer as a body.</p> <p>No auditor that is supervised by an audit oversight authority recognized by the Federal Council under article 7 Federal Audit Oversight Act has been appointed by the Issuer/Collateral Provider as of the date of this Prospectus.</p> <p>For the purpose of the listing of Products under the Program on SIX Swiss Exchange, if any, an independent auditor recognized by the Federal council under the Federal Audit Oversight Act for the annual audit of its accounts shall be appointed by the Issuer.</p>
Market Maker	Not Applicable

Product Information	
Structured Product Type per Swiss Derivative Map	Dynamic Tracker-Certificate (Code 1300)
Underlying	The Underlying is a basket representing a notional, actively managed portfolio (the "Reference Portfolio") of assets including cash in the Reference Currency of the Product (the "Strategy-Components"). The basket is selected and managed by the Strategy-Manager in accordance with these Final Terms, the "Investment Strategy" referred to here below as well as the guidelines (the "Strategy-Guidelines"), the investment restrictions (the "Investment Restrictions") and the investment universe (the "Investment Universe"), as per Annex II.
Reference Source(s) for Underlying prices	The Reference Source(s) for the price of the Underlying are the values provided by the Custodian, as applicable, or any other third party source that the Calculation Agent may deem appropriate to determine the fair value of the component.
Strategy-Manager	Maerki Baumann & Co. AG, Dreikönigstrasse 6, 8002 Zurich, Switzerland (the Strategy-Manager). The Strategy-Manager is licensed under the laws of Switzerland as a bank under the Federal Banking Act and subject to the supervision by the Swiss Financial Market Supervisory Authority (FINMA).
Investment Strategy	The investment objective of the AMC is to achieve long-term capital growth by investing in digital assets and crypto currencies, using STOXX Digital Asset Blue Chip Index as the benchmark. The Certificate invests, among other investments, directly in various crypto currencies, in mutual funds and exchange-traded products. Particular attention is paid to active position and risk management.
Strategy-Level (t)	Sum of the value of each of the Strategy-Components on any trading day t, converted to the Reference Currency of the Product at the prevailing exchange rate(s), less all costs linked to the management of the Investment Strategy including (but not limited to) fees, expenses, hedging and transaction costs, custody fees and taxes (if any), and divided by the sum of outstanding Certificates on such trading day t, as calculated by the Calculation Agent.
Initial Weighting of the Strategy-Components	The Strategy-Manager starts to implement the Investment Strategy at the first possible trading day after Payment Date according to these Final Terms, the Investment Strategy, the Investment Universe, the Strategy-Guidelines and the Investment Restrictions. The Initial Strategy-Components will depend on the market conditions at the time the Strategy-Manager starts to implement the Investment Strategy. For more details see Annex I.
Selection / Adjustments / Rebalancing of the Strategy-Components	Adjustments of the Strategy-Components are actively made by the Strategy-Manager.

Reinvestment of Returns	Any amounts reflecting net dividends and/or interest rates in a real portfolio consisting of the Strategy-Components will be added to the cash component of the Underlying. Any withholding taxes or similar taxes that might be charged on any of the Strategy-Components by tax authorities will not be reclaimed and will not be added to the cash component of the Underlying.
Distributions	The Issuer has the right to pay a Distribution, at its discretion, from time to time by notifying the Investors on a notification date (the Distribution Notification Date). Settlement would occur 10 business days after the Notification Date (the Distribution Payment Date)
Distribution Payment Dates	30 th March, 30 th June, 30 th September and 30 th December in each year, from and excluding the Issue Date to and including the Termination Date.
Early Redemption Event	The Issuer has the right to partially or fully early redeem the Product by a cash amount (the Partial/Full Early Redemption Amount) on any Early Payment Date. Investors would be notified on the corresponding Early Valuation Date.
Early Payment Dates	Any Business Day, from and including the Issue Date to and including the Termination Date.
Early Valuation Dates	10 Business Days before the Early Payment Date.
Pricing Formula	$Strategy - Level(t) = \frac{\sum_{i=1}^N w_i(t) \times StrategyComponent_i(t) \times fx_i(t) - Fees}{Number\ of\ Outstanding\ Certificates}$ <p>Where:</p> <p>$w_i(t)$ is the number of units of StrategyComponent i per Certificate at time t;</p> <p>$StrategyComponent_i(t)$ is the price of one unit of StrategyComponent i at time t;</p> <p>$fx_i(t)$ is the exchange rate between the currency of StrategyComponent i and the Settlement Currency at time t;</p> <p>N is the number of Strategy-Components;</p> <p>$Fees$ are sum of all fees accrued but not paid out.</p> <p>$Number\ of\ Outstanding\ Certificates$ is the number of outstanding certificates</p>
Redemption Amount	<p>On Redemption Date, in the absence of a Realisation Event, the Certificates will redeem a cash amount in the Settlement Currency of the Product equal to the Strategy-Level on the Final Valuation Date, as calculated by the Calculation Agent.</p> <p>The Strategy Manager, as appointed by the Issuer, is responsible for the Investment Strategy. No party, including the Paying Agent, is therefore liable to any party for any loss in connection with the investment, nor for the performance of the Underlying. An investor's entitlement is limited at all times to the Redemption Amount at Final Valuation Date. In a worst-case scenario, the Redemption Amount may be zero. investors should be aware that positive performance of the Investment Strategy cannot be guaranteed.</p>
Collateralization	Applicable
Termination Option	Issuer Call Option

General Terms	
End of Subscription Date	1 February 2024
Issue Date	6 February 2024
Total Amount	Issue Size times Issue Price
Issue Size	5'000 Certificates (with reopening clause)
Issue Price	<p>CHF 1'339 + Distribution Fee (if any)</p> <p>The Issue price is the Closing price of ISIN CH0579778462 the last business day before the Issue Date</p> <p>The Issue Price may be subject to any applicable fees and commissions of the person offering the Certificates.</p>

Security Type	Debt instrument (structured product)
Denomination	1'000
Ratio	(1:1)
Reference Currency	CHF
Settlement Currency	CHF
Exchange Rate	Applicable Exchange Rates (if any) for conversion of any amount into the relevant Reference Currency for the purposes of determining the Strategy-Level or the Settlement Currency for the purpose of determining the Redemption Amount, may be sourced from Bloomberg. Relevant is the rate at the time or near the time of the determination of the Strategy-Level or the Redemption Amount.
Hedging Arrangements	Not Applicable
Redemption Amount	<p>The Certificates shall redeem a cash amount in the Settlement Currency of the Product equal to the Strategy-Level (minus the applicable fees) on the Termination Date (the Redemption Amount) as calculated by the Calculation Agent. The Redemption Amount may also be subject to additional fees related to the transfer of fiat assets.</p> <p>Investors should be aware that the Redemption Amount may, due to unfavorable market conditions, be considerably lower than the Issue Price or the last valuation of the Product before the Termination Event.</p> <p>The Issuer has the right to reduce the Redemption Amount considerably or to extend the Redemption Date in certain situations. This may include, but is not limited to illiquidity or insolvency of an Underlying Asset(s) or other special or distressed situations related to or impacting an Underlying Asset.</p>
Maturity Date	Open-ended Product
Termination Event	The Issuer has the right to terminate the Product at any time (the Termination Date) without a specific reason, by notifying the Investors on the earliest possible date (Issuer Call Option). For the Termination Event the Final Valuation Date shall equal the Termination Date.
Investor Redemption Date (put date)	15 th December each year, adjusted according to the Business Day Convention. All Redemption Orders received by the Paying Agent with 35 days' notice prior to the Investor Redemption Date will be redeemed with Final Valuation Date equal to that Investor Redemption Date (Investor Put Option).
Redemption Date	10 business days after the Final Valuation Date
Cash Settlement	Applicable
Amount of any expenses and taxes specifically charged to the subscriber or purchaser	Except as set out in the Base Prospectus (section " <i>Fees related to the Products</i> ") and herein, all expenses related to the services provided by the service providers are included in the Investor Fee.
Initial Valuation Date	Not Applicable
Final Valuation Date	The earlier of Termination Date and in case of a full early redemption the Early Redemption Date.
Minimum Investment Amount	CHF 10'000
Minimum Trading Lot	1 Certificate
Investor Fees	Administration fee (charged by Issuer): CHF 3'750 per quarter plus 0.05% p.a. Security Agent Running Fee (charged by Security Agent): 0.10% p.a.
Strategy-Management Fee	Management fee (charged by Strategy-Manager) 1.60 % p.a.
Running Fee Cap	The sum of the Investor Fees and Strategy-Management Fee ("Running Fees") is capped at 4% p.a. monitored on a quarterly basis. If the Running Fees reach 4% p.a. they will get adjusted to the cap, starting with lowering the Strategy-Management Fee, followed by the Administration Fee.
Distribution Fees	Up to 2% of the distributed volume

Listing	Not Applicable
Significant or material change statement	Save as disclosed in the Prospectus and these Final Terms, there has been no significant change in the financial or trading position of the Issuer and there has been no material adverse change in the financial position or the prospects of the Issuer since the date of the Base Prospectus.
Responsibility	The Issuer accepts responsibility for the information contained in these Final Terms. To the best of the knowledge of the Issuer, which has taken all reasonable care to ensure that such is the case, the information contained in these Final Terms are in accordance with the facts and contains no omission likely to affect its import.
Date of Board of Directors approval of issuance	4 December 2023

PART B – OTHER INFORMATION

Applicable Law / Place of Jurisdiction	Swiss law / Zurich 1, Switzerland
No Listing and no admission to trading	No application has been made for the Product to which these Final Terms apply to be admitted to the SIX Swiss Exchange or any other exchange or trading venue.
Secondary Market	<p>Daily secondary market trading orders are received and processed on a best effort basis, with a bid offer spread of 1% under normal market conditions. Acceptance of an order cannot be guaranteed and is subject to, amongst other things, sufficient liquidity. Orders must be placed with the Paying Agent before 16:30 for same day trading. Orders after 16:30 will be executed on the next trading day. A Distribution Fee may apply on secondary market buy orders.</p> <p>On Secondary Market transactions, additional transaction fees may apply and are charged to the Price of the Certificate.</p> <p>No Market Maker has been appointed by the Issuer and the Issuer may not be able to redeem the Products at any time before the Redemption Date of the Products.</p>
Interests of natural and legal persons involved in the issue	So far as the Issuer is aware, no person involved in the offer of the Products has an interest material to the offer
Third Party Information	N/A
Selling Restrictions (General)	<p>Russian Federation, Belarus, Canada, United Kingdom, Guernsey, United States of America, US Persons.</p> <p>Under no circumstances may the product be distributed to any sanctioned person, entity or country identified by the Office of Foreign Assets Control of the U.S. Department of the Treasury or the U.S. Department of State, the United Nations Security Council, the European Union, Her Majesty's Treasury of the United Kingdom, Bailiwick of Guernsey sanctions regime, Swiss sanctions framework implemented by SECO or other relevant sanctions authority.</p> <p>The Product is not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail Investor in the European Economic Area (EEA). For these purposes, a retail Investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of article 4(1) of Directive 2014/65/EU (as amended, MiFID II); (ii) a customer within the meaning of Directive (EU) 2016/97 (the IDD), where that customer would not qualify as a professional client as defined in point (10) of article 4(1) of MiFID II; or (iii) not a qualified Investor as defined in Regulation (EU) 2017/1129 (the Prospectus Regulation).</p> <p>The Product is available for public distribution only in Switzerland. Otherwise, the Product shall be distributed only by way of private placement; public distribution is not permitted. For jurisdiction-specific tax and any regulatory considerations, investors should consult their independent advisors.</p>
Additional Selling Restrictions	The initial sale of the Certificates shall be made from the Issuer to the Authorized Offerors who shall on-sell the Certificates to the Investors.
Authorized Offerors	<p>An offer of the Certificates may be made only by authorized offerors (the Authorized Offerors) in or from any jurisdiction in circumstances which will result in compliance with any applicable laws and regulations and which will not impose any obligation on the Issuer. Offers of the Certificates are conditional upon their issue.</p> <p>Each Authorized Offeror as well as each of the following of financial intermediary/ies qualifies as an Authorized Offeror and shall be authorized to use the Base Prospectus, as completed by these Final Terms:</p> <p>Maerki Baumann & Co. AG, Dreikönigstrasse 6, 8002 Zurich, Switzerland InCore Bank AG, Wiesenstrasse 17, 8952 Schlieren, Switzerland</p>

Valoren No.	129999065
ISIN	CH1299990650
Clearing Code	ICB CH103283
Clearing Systems	SIX SIS AG, Baslerstrasse 100, 4600 Olten, Switzerland
Product Representation	Intermediated securities (<i>Bucheffekten</i>)
Taxation in Switzerland	<p>For individuals holding the Product for private investment purposes with tax domicile in Switzerland the portion of income realised on the underlying Strategy-Level attributable to their respective portion in the underlying Strategy-Level will be subject to Swiss income taxes on an annual basis (by financial year end) or upon redemption. Gains and losses realised on the Strategy-Level as well as gains and losses derived from the sale of the Product should be considered as income tax-free private capital gains and non-tax deductible private capital losses respectively.</p> <p>The Product is not subject to the Swiss withholding tax. The Product may be subject to Swiss stamp duty of up to 0.15% on the primary as well as the secondary market. There is no Swiss stamp duty upon redemption of the Product. For Swiss paying agents, payments under the Product are not subject to the EU savings tax.</p>
United States IRC Section 871(m)	Out of scope
Terms and Conditions of the Offer	The Product is made available for subscription only by the Authorized Offerors
Offer Price:	Issue Price + Offeror Fee(if any)
Conditions to which the offer is subject:	Offers of the Product are conditional upon their issue and, as between the Authorized Offeror(s) and their customers, any further conditions as may be agreed between them.
Description of the application process:	Not Applicable
Description of the possibility to reduce subscriptions and manner for refunding excess amount paid by applicants:	Not Applicable
Details of the minimum and/or maximum amount of application:	Not Applicable
Details of the method and time limited for paying up and delivery the Products:	Not Applicable
Manner in and date on which results of the offer are made available to the public:	Not Applicable
Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised:	Not Applicable
Webpage where notices to Investors will be published:	www.maerki-baumann.ch
Process for notification to applicants of the amount allotted and the indication whether dealing may begin before notification is made:	Not Applicable
Name(s) and address(es), to the extent known to the Issuer, of the places in the various countries where the offer takes place:	Switzerland

Name and address of financial intermediary/ies authorized to use the Base Prospectus in other countries, as completed by these Final Terms (the Additional Authorized Offerors):	Maerki Baumann & Co. AG, Dreikönigstrasse 6, 8002 Zurich, Switzerland InCore Bank AG, Wiesenstrasse 17, 8952 Schlieren, Switzerland
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SIGNATURES

Signed on behalf of the Issuer:

By: Philippe A. Naegeli
CEO



christoph Kaufmann
Head of Platform



ANNEX I – INITIAL STRATEGY-COMPONENTS

Indicative Values below

Name	Country of Domicile	Ticker	Relevant Underlying Exchange	Currency	Initial Weight
Bitcoin	NA	BTC	NA	CHF	64.00%
Ether	NA	ETH	NA	CHF	32.00%
Litecoin	NA	LTC	NA	CHF	4.00%
Cash Position	CH	NA	NA	CHF	0.00%

During the term of the Product, the latest Strategy-Composition shall be made available from the Authorized Offeror upon request.

ANNEX II – INVESTMENT UNIVERSE & STRATEGY GUIDELINES

The Investment Universe consists of the following asset classes / assets and represents the basis for the selection of the Strategy-Components by the Strategy-Manager:

Asset Class	Range allocation (% of total portfolio value)	Permitted instruments
Digital assets	Min. 50% - Max. 100%	Digital assets such as coin tokens, security tokens and utility tokens Exchange traded derivatives, structured products and mutual funds on crypto currencies
FX	Min. 0% - Max. 20%	Cash in any currency different than the Product Currency. Futures and options of all currency pairs
Cash	Min. 0% - Max. 49%	Cash in the Product currency.

The above Investment Universe may be amended by the Strategy-Manager from time to time with the approval of the Investors of the Product. In this respect, the proposed changes to the Investment Universe shall be published by the Issuer in accordance with the Prospectus and provide for an objection period of 30 days by the Investors. After the objection period the approval of the Investors to the change of the Investment Universe shall be assumed by the Issuer unless such objection has been communicated to the Issuer by the Investor within the objection period.

The Product aims to select Strategy-Components (as described below) that form a hypothetical, notional CHF denominated actively managed portfolio (the "Reference Portfolio") in accordance with the Investment Strategy. The Reference Portfolio aims to replicate the performance of a basket of Strategy-Components, less fees, expenses, hedging costs, and taxes (if any).

The Strategy-Components are selected by the Strategy-Manager in accordance with the following guidelines (the **Strategy-Guidelines**):

1. Only assets that are included in the Investment Universe may be selected as Strategy-Components;
2. only assets that comply with the Strategy may be selected as Strategy-Components;
3. Strategy-Components are selected through systematic technical analysis based on trading signals;
4. Strategy-Components are selected in order to achieve a diversified exposure to digital assets and crypto currencies;
5. While selecting the assets the Strategy-Manager pays particular attention is paid to active position and risk management;
6. at any time, the Strategy-Level may reflect a cash position which mirrors the holding of cash or money market instruments;
7. no interest will be paid on a cash position (except in case that money market instruments are held as a cash position);
8. potential FX exposures can be hedged by the Strategy-Manager.

More specifically, the thresholds from the Investment Universe above shall apply Strategy-Components.

The following Investment Restrictions are applicable for the Strategy-Manager (the **Investment Restrictions**):

1. Max. cash is limited up to 49%;
2. only assets with min. market cap of USD 4 mio. may be selected as Strategy-Components;
3. leverage is prohibited;
4. short-selling is prohibited;
5. securities lending is prohibited;
6. currency hedging of the Reference Currency of the Product versus the currency of the Strategy-Components is permitted;

A rebalancing may happen at the discretion of the Strategy-Manager. The Calculation Agent has the right to reject Strategy-Components that form part of a rebalancing. The theoretical volume is defined as the number of outstanding units of the Product multiplied by the Strategy-Level (using a reasonable foreign exchange rate to convert into the currency of the Strategy-Components) and multiplied by the change in the percentage weight of the Strategy-Components.

The Strategy-Level is denominated in the Reference Currency, while the Strategy-Components, notionally comprised in the Strategy-Level, might be denominated in other currencies. In order to appropriately reflect the performance of the Strategy-Level, the value of the Strategy-Components denominated in other currencies is expressed in the Reference Currency of the Product. The exchange rate equals the currently prevailing exchange rate. At redemption of the Product the Reference Currency will be converted into the Settlement Currency, if the latter differs from the Reference Currency.

DISCLAIMER

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