



CF CRYPTO MOMENTUM ETP

SMART BETA INDEX ETP

JANUARY 2024



CRYPTO FINANCE
DEUTSCHE BÖRSE GROUP

WHY INVEST IN CFMOM

- Diversified & professionally managed exposure to growing asset class
- Participate in momentum, a well established and proven strategy
- Dynamic allocation to cryptos with the fastest growing network effects
- Optimized upside potential using a tested smart beta strategy
- Managed by an experienced, FINMA-supervised crypto asset manager
- Portfolio diversification benefits with incorporated trend-following

ABOUT

The CF Crypto Momentum ETP is based on the Vinter CF Crypto Momentum Index, which actively selects crypto assets based on price momentum and on-chain activity. The ETP focuses on the largest and most liquid crypto assets. The portfolio is dynamically optimised to minimise concentration risk by capping maximum exposures. Overall, our ETP offers you diversified and professionally managed access to the leading crypto assets with the most powerful price and adoption growth. The ETP is well suited as a standalone crypto investment or as a complement to your existing crypto holdings.



TRADING INFORMATION

TICKER	CFMOM
ISIN	CH1263519394
VALOR	126351939

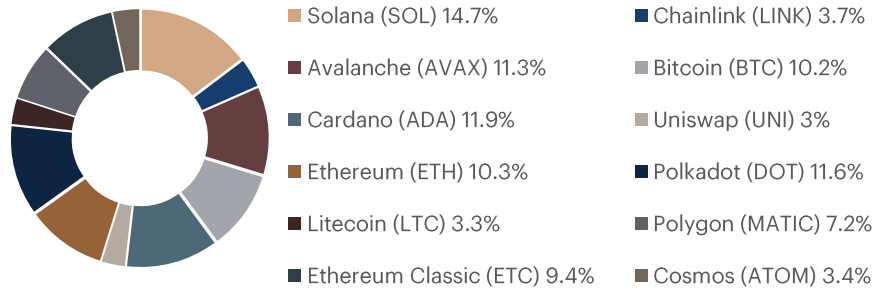
PRODUCT INFORMATION

NAV (USD)	164.55
SECURITIES OUTSTANDING	12710
ISSUER	issuance.swiss AG
INVESTMENT MANAGER	Crypto Finance (Asset Management) AG
INDEX	Vinter CF Crypto Momentum Index (VCFMOM)
ALL-IN-FEE	1.59%
ISSUANCE DATE	May 12, 2023
LISTING VENUE	BX Swiss

SERVICE PROVIDERS

INDEX AGENT	Invierno AB (Vinter)
CUSTODY	BitGo Trust Company, Inc.
ADMINISTRATOR	Apex Corporate Services (Schweiz) GmbH
MARKET MAKER	Lang & Schwarz TradeCenter AG & Co. KG
AUTHORISED PARTICIPANT	Flow Traders B.V.
PAYING AGENT	Bank Frick & Co. AG

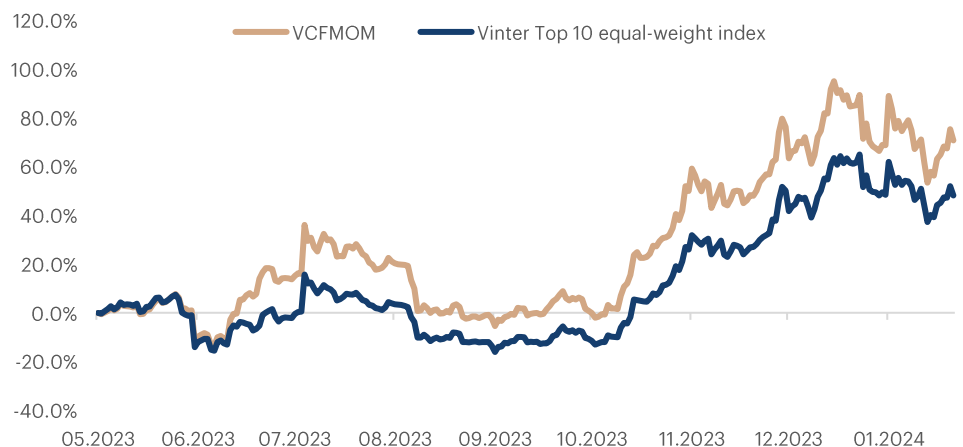
ASSET ALLOCATION¹



INDEX PERFORMANCE (%)²

	Jan	Feb	Mar	Apr	May*	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	-7.6												-7.6
2023	33.3	0	2.7	-6.6	-6.0	9.6	11.0	-19.0	3.1	20.4	16.3	24.8	113.6
2022	-31.2	5.3	10	-29.7	-31.9	-31.1	34.2	-16.3	2.8	5.1	-9.6	-16.7	-76.0
2021	64.3	71.8	32.1	46.2	10.4	-23.7	1.5	59	-3.9	17.3	6.4	-17.4	634.6

*CFMOM ETP was listed on 12 May 2023, tracking the VCFMOM Index. Performance prior to 12 May 2023 is based on index backtest.



1) Index Allocation per 31.01.2024. 2) Performance as of 31.01.2024. Past performance does not guarantee future results. Index Performance does not consider product fees. Index returns are for illustration only and can vary from the product's effective performance.



CF CRYPTO MOMENTUM ETP

SMART BETA INDEX ETP

JANUARY 2024



CRYPTO FINANCE
DEUTSCHE BÖRSE GROUP

ABOUT CRYPTO FINANCE

FINMA-supervised pioneer in digital assets

Part of Deutsche Börse Group

The Crypto Finance Group was founded in June 2017 and provides transformative financial services in crypto and blockchain technology as part of the Deutsche Börse Group.

Crypto Finance (Asset Management) AG is a FINMA-regulated Asset Manager and pioneer in digital assets, offering institutional-grade investment solutions. Our Asset Management team is fully dedicated to crypto, enabling secure access to the diversification and return potential of this new asset class to our clients. Crypto Finance (Asset Management) AG manages the very first FINMA-regulated crypto fund and is an active member of the Asset Management Association Switzerland (AMAS).

VINTER CF CRYPTO MOMENTUM INDEX

The Vinter CF Crypto Momentum Index (the "VCFMOM" or the "Index") was co-created by Crypto Finance Asset Management AG and Vinter. The Index selects crypto assets based on a combination of price momentum and momentum in the underlying's on-chain activity, as measured by active network addresses. The eligible asset universe is adjusted for liquidity and investment capacity. Additionally, the strategy seeks to minimise turnover and limit concentration risk from signal overextension. The ETP rebalances its holdings on a monthly basis and reviews its constituents on a quarterly basis in line with the Index. The Index is calculated by Vinter. Due to the highly dynamic environment of this emerging asset class, assets and tokens as well as exchanges are reviewed by Vinter on a quarterly basis in accordance with the rulebook.



CONTACT US

Crypto Finance (Asset Management) AG
assetmanagement@crypto-finance.com
+41 41 545 88 11
www.crypto-finance.com/products

Important Legal Information

Copyright © 2024 Crypto Finance (Asset Management) AG – All rights reserved.

This is an advertising document. This material has been prepared by Crypto Finance (Asset Management) AG 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 to adopt any specific investment strategy. This document does not contain information material to an investor's decision to invest in a product. The information should not be regarded by recipients as a substitute for using their own judgment. Neither Crypto Finance (Asset Management) AG 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 therein should not be relied upon as such information is subject to change, without notice, at the discretion of Crypto Finance (Asset Management) AG at any time. Investors in crypto assets are subject to the risk of total loss of the amount invested. Crypto assets are highly volatile and may fluctuate extremely in a short period of time. Crypto assets may become illiquid depending on trading platforms or investment product. Therefore, crypto assets are high-risk investments and you should not invest in this asset class unless you understand and can bear the risks involved with such investments. Although certain information has been obtained from sources believed to be reliable, we do not guarantee its accuracy, completeness or fairness. We have relied upon and assumed without independent verification, the accuracy and completeness of all information available from public sources.

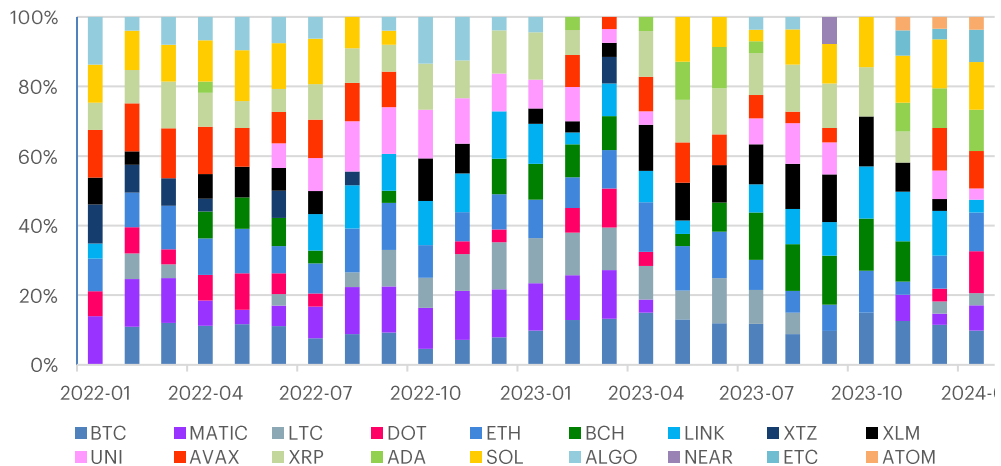
Crypto Finance (Asset Management) AG is a manager of collective assets authorised by the Swiss Financial Market Supervisory Authority ("FINMA") under the Financial Institutions Act ("FinIA"). This product, however, does not qualify as units of a collective investment scheme according to the relevant provisions of the Swiss Federal Act on Collective Investment Schemes (CISA), as amended, and is not licensed thereunder. Therefore, the Product is not governed by CISA nor supervised or approved by the Swiss Financial Market Supervisory Authority FINMA (FINMA). This document is for distribution only under such circumstances as may be permitted by applicable law. It is not directed to, or intended for distribution to or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction where such distribution, publication, availability or use would be contrary to law or regulation or would subject Crypto Finance (Asset Management) AG to any registration or licensing requirement within such jurisdiction. For public distribution in Switzerland and Liechtenstein and other EEA countries to which notifications in accordance with applicable prospectus regulations for the purposes of making a public offer in such Member States have been made, otherwise only to qualified investors. Not to be offered or sold in the USA or to US persons. The Prospectus and the Final Terms can be obtained free of charge at <https://www.issuance.swiss> or by request at assetmanagement@crypto-finance.com. Only the Prospectus and the Final Terms shall form the entire and legally binding documentation for this product.

Past performance is no indication of current or future performance. No guarantee is given that the investment objective of the Product 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. It is not possible to invest directly in an index. Exposure to an asset class represented by an index is available through investable instruments based on that index. There is no assurance that the investment product based on the index will accurately track index performance and/or provide positive investment returns. The index back-test returns shown do not represent the results of actual trading of investable assets.

FACTOR RANKING TABLE

Asset	Rebalance Weight	Price Momentum Indicative Rank	On-chain Activity Indicative Rank
Solana	13.7%	1	2
Polkadot	12.0%	2	1
Cardano	11.8%	3	3
Ethereum	11.2%	4	6
Avalanche	10.8%	6	4
Bitcoin	9.8%	5	5
Ethereum Classic	9.2%	7	9
Polygon	7.2%	9	10
Cosmos	3.7%	8	15
Chainlink	3.7%	12	8
Litecoin	3.5%	11	12
Uniswap	3.2%	10	14

DYNAMIC ALLOCATION



Rank Explanation: Rank equal 1 means that the respective asset has the highest risk adjusted momentum for the factor category within the considered asset universe, and vice versa Rank scores are for illustrative purposes only and do not represent the final portfolio construction.

Disclosures: Index weights are based on the latest available rebalancing period, and are subject to change.