



CF CRYPTO MOMENTUM ETP

SMART BETA INDEX ETP

MAY 2024



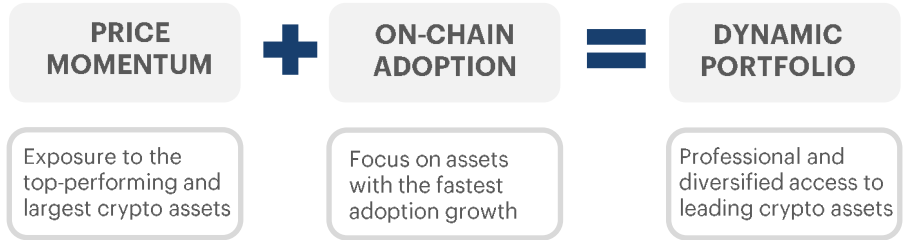
CRYPTO FINANCE
DEUTSCHE BÖRSE GROUP

WHY INVEST

- 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.



ASSET ALLOCATION¹



- Ethereum (ETH) 16.5%
- Bitcoin (BTC) 12.5%
- Solana (SOL) 13.8%
- Near (NEAR) 12.8%
- Uniswap (UNI) 7.5%
- Ethereum Classic (ETC) 12.5%
- Bitcoin Cash (BCH) 13.3%
- Litecoin (LTC) 11%

TRADING INFORMATION

ISIN	CH1263519394
VALOR	126351939
WKN	A3G5R2
XETRA	
TICKER (EUR)	CFMM
TICKER (USD)	CFMN
BX SWISS	
TICKER (USD)	CFMOM

PRODUCT INFORMATION

NAV (USD)	214.93
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 VENUES	Xetra, BX Swiss

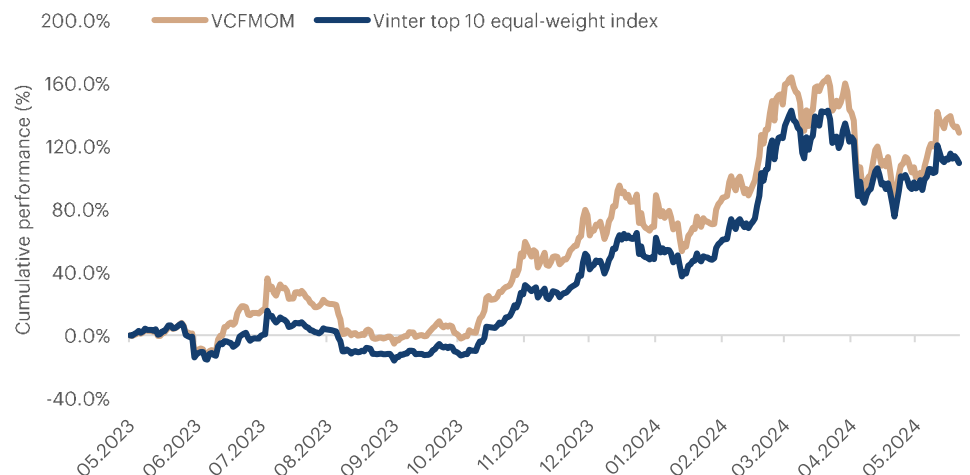
SERVICE PROVIDERS

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

INDEX PERFORMANCE (%)²

	Jan	Feb	Mar	Apr	May*	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2024	-7.6	33.1	16.1	-26.9	18.6								23.7
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 31.05.2024. 2) Performance as of 31.05.2024. 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.



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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

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Important Legal Information

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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
Near	15.0%	1	4
Solana	14.5%	4	3
Ethereum	14.1%	7	1
Bitcoin Cash	14.0%	3	2
Bitcoin	12.8%	2	15
Ethereum Classic	12.5%	6	5
Litecoin	11.5%	5	6
Uniswap	5.6%	8	7

DYNAMIC ALLOCATION

