

44.00% p.a. Multi Barrier Reverse Convertible on Bitcoin, Ether, Solana

Advertising

Product Description

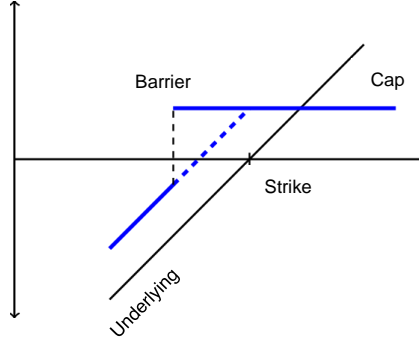
This product pays a guaranteed coupon of 11% (44% p.a.).

As long as no barrier event has occurred during the lifetime of the product, the investor will receive the notional (100%).

If a barrier event has occurred and all underlyings trade above their strike levels at maturity, the investor will receive the notional (100%).

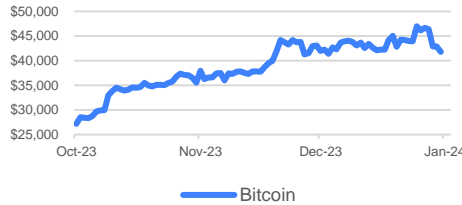
If a barrier event has occurred, the investor will realize the performance of the underlying with the lowest performance, as determined and calculated by the Calculation Agent.

The guaranteed coupon will be paid in any case, no matter if a barrier event has occurred or not.

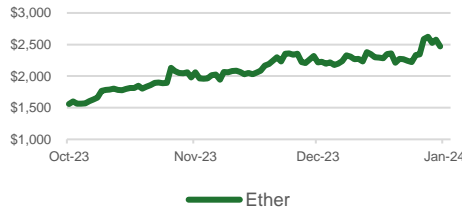


Underlying Universe

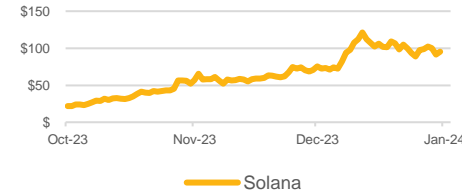
Bitcoin (BTC) is the most well-known cryptocurrency and was introduced in 2009 to act as money and a form of payment outside the control of any one person, group, or entity, thus removing the need for third-party involvement in financial transactions.



Ether (ETH) is the native cryptocurrency of the Ethereum Blockchain, a decentralized global software platform powered by blockchain technology. It supports smart contracts, which form the basis of decentralized applications.



Solana (SOL) was founded in 2017 and is an open-source project currently run by Solana Foundation based in Geneva, built to host decentralized, scalable applications



REFERENCE DATA

| | |
|------------------|------------------------------------|
| Issuer | Helveteq AG |
| SSPA Designation | Barrier Reverse Convertible (1230) |
| Valor | 132429361 |
| ISIN | CH1324293617 |
| Issue Date | 7 February 2024 |
| Initial Fixing | 2 February 2024 |
| Final Fixing | 2 May 2024 |
| Repayment Date | 9 May 2024 |
| Coupon | 44.00% p.a. |
| Barrier | 60% |
| Observation | American |
| Settlement | Cash |
| Base Currency | USD |
| Nominal Value | 1'000.00 |
| Issue Size | 3'000'000.00 |

SERVICE PROVIDERS

| | |
|-------------------|----------------|
| Custodian | Bank Frick |
| Administrator | Bank Frick |
| Paying Agent | Bank Frick |
| Auditor | Grant Thornton |
| Security Agent | Adexas |
| Calculation Agent | Helveteq |

The carbon impact of the crypto underlyings is compensated in accordance with our exclusive cooperation with the University of Zurich.

SUBSCRIPTION

Contact your house bank.
Subscription Period
26 January – 2 February 2024

CONTACT

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