

AMC Tracker Certificate

Underlying: « 50 S of G » Portfolio (USD)

Maturity: Open end

The Product does not represent a participation in any of the collective investment schemes pursuant to article 7 and seq. of the Swiss Federal Act on Collective Investment Schemes (CISA) and thus does not require an authorisation of the Swiss Financial Market Supervisory Authority (FINMA). Therefore, investors in this Product are not eligible for the specific investor protection under the CISA. Moreover, investors in this Product bear the issuer risk.

This document will be filed with a Swiss reviewing body required under Article 45 of the Federal Act on Financial Services ("FinSA").

This Certificate is actively managed on a discretionary basis and has a dynamic structure.

Summary

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| Note to investors | <p>This summary is an introduction to the final terms (the "Termsheet (Final terms)" or this "Document") for the financial instruments referred in this Document (the "Product") and must be read together with the Base Prospectus.</p> <p>Any investment decision in relation to the Product should not be made based only on this Summary but on the information contained in the Base Prospectus and this Document. Investors should, in particular, read the section "Risk Factors" in the Base Prospectus and the section "3. Significant Risks incurred by the Investor" in this Document.</p> <p>Any liability for information contained in this Summary is limited to cases where the information contained herein is misleading, inaccurate or inconsistent when read together with the Base Prospectus and the other parts of this Document.</p> |
| Issuer and Lead Manager | Banque Cantonale Vaudoise, Lausanne Switzerland (S&P AA/stable) |
| Investment Manager | Dôme Capital Partners SA, Boulevard du Théâtre 12, 1204 Genève. Dôme Capital Partners SA is subject to prudential supervision by Swiss Financial Market Supervisory Authority (FINMA). |
| Product Type | BCV Actively Managed Tracker Certificate |
| SSPA category | Participation Product – Tracker Certificate (1300), according to the Swiss Derivative Map published by the Swiss Structured Products Association |
| Sustainability classification of the product | The selection of underlyings is guided primarily by financial objectives and criteria. It does not incorporate any systematic ESG constraints. This product is therefore not suitable for investors with specific requirements in terms of responsible investment. |
| Underlying | 50 S of G Portfolio (the "Reference Portfolio") is a discretionary notional portfolio that seeks to replicate the performance of a real portfolio by applying the Investment Manager's strategy (more details are available in the "Investment strategy" and "Investment universe and management rules" sections). |
| Investment style | Discretionary and dynamic |
| Sec. No. / ISIN / SIX symbol | 137 707 848 / ISIN CH1377078485 / 0990BC |
| Listing type | Units |
| Base currency of the Certificate | USD |
| Issue price | USD 100,00 |
| Reference price | USD 100,00 (100,00% of the issue price) |
| Income treatment | During the Certificate's lifetime, any dividends, coupons, and other income (net of any taxes and fees) will be held in a cash component. |

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| Minimum investment | 1 (AMC) Tracker Certificate |
| Type of delivery | Cash |
| Initial valuation date/period | 21.08.2024 |
| Effective termination date/Final valuation date | Open-end |
| Offer | Public offer in Switzerland. This Product is listed. |

1. Product description

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| Product description | This Certificate gives investors full exposure to an investment strategy defined by the Investment Manager. The investment strategy is implemented through notional exposure to a dynamic Reference Portfolio managed on a discretionary basis by the Investment Manager over the product's life (more details in the "Investment universe and management rules" section). The Investment Manager alone is responsible for selecting the Reference Portfolio's component securities, for rebalancing decisions, and for any currency hedging. This product's risk-return profile is comparable to that of the Reference Portfolio, and the product's performance therefore depends on the investment strategy applied by the Investment Manager. Investors have no rights to the component securities in the Reference Portfolio, such as in the event the certificates are redeemed or terminated or if the Issuer defaults. |
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PRODUCT DETAILS

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| Sec. No. / ISIN / SIX symbol | 137 707 848 / ISIN CH1377078485 / 0990BC |
| Issuer and Lead Manager | Banque Cantonale Vaudoise, Lausanne Switzerland (S&P AA/stable) |
| Prudential supervision | BCV Lausanne, Switzerland, is subject to prudential supervision by Swiss Financial Market Supervisory Authority (FINMA). |
| Paying Agent | Banque Cantonale Vaudoise, Lausanne |
| Calculation Agent | Banque Cantonale Vaudoise, Lausanne |
| Investment Manager | Dôme Capital Partners SA, Boulevard du Théâtre 12, 1204 Genève. Dôme Capital Partners SA is subject to prudential supervision by Swiss Financial Market Supervisory Authority (FINMA). |
| Underlying assets per Certificate | The Certificate consists of one underlying asset (see definition below). |
| Underlying asset | 50 S of G Portfolio (the "Reference Portfolio") is a discretionary notional portfolio that seeks to replicate the performance of a real portfolio by applying the Investment Manager's strategy (more details are available in the "Investment strategy" and "Investment universe and management rules" sections). |
| Investment style | Discretionary and dynamic |
| Issue volume | 100,000 certificates (includes an increase and reopening clause) |
| Minimum investment | 1 (AMC) Tracker Certificate |
| Listing type | Units |
| Base currency of the Certificate | USD |
| Base currency of the Reference Portfolio | USD |
| Issue price | USD 100,00 |
| Reference price | USD 100,00 (100,00% of the issue price) |
| Distribution fees | No distribution fees |
| Initial valuation date/period | 21.08.2024 |
| Payment date | 28.08.2024 |
| Effective termination date/Final valuation date | Open-end |

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| Redemption date | The sixth working day following the termination date set by either the investor or the Issuer (barring extraordinary market situations and emergencies). |
| SSPA category | Participation Product – Tracker Certificate (1300), according to the Swiss Derivative Map published by the Swiss Structured Products Association |
| Sustainability classification of the product | The selection of underlyings is guided primarily by financial objectives and criteria. It does not incorporate any systematic ESG constraints. This product is therefore not suitable for investors with specific requirements in terms of responsible investment. |
| FEES | |
| Management fee | Between 1.45% and 1.60% p.a. (1.20% p.a. for the Investment Manager and between 0.25% and 0.40% p.a. for the Issuer) will be deducted on a prorata basis from the product's value, thus reducing the value of the Certificate. |
| Rebalancing fees | If the Reference Portfolio is adjusted, a rebalancing fee will be applied to the adjusted volume and deducted from the value of the Reference Portfolio by the Calculation Agent. Specific fees for the various component securities are provided in section 5 ("Rebalancing fees"). |
| Duties and execution fees | When the product's components are traded on a venue that levies fees and duties, these fees and duties affect the Certificate's performance. These fees and duties could include a federal stamp duty, financial transaction tax, or any other ad-hoc fee for purchasing or selling a component security or incurred during the life of the portfolio. |
| Transparency on fees on component securities | Some of the Reference Portfolio's component securities may be subject to fees, such as distribution costs on funds or structured products that are included notionally in the Reference Portfolio. These fees are described in the prospectuses, fund agreements, and KIIDs, for funds, and in the termsheets or KIDs, for structured products. |
| Commissions on component securities | Any retrocessions that the Investment Manager receives from the issuers or distributors of investment funds, structured products, or other investments will be reinvested in the Reference Portfolio. |
| Outperformance fee | Outperformance participation rate (PF%) = 20.00% Outperformance fee limit (L) = 10.00% Outperformance observation periods: daily; the first observation period ends on 2024-08-21 Outperformance measurement date: The outperformance fee is determined on the last business day of each observation period and deducted from the value of the Certificate on the ex-date. The Investment Manager receives the corresponding amount daily. Ex-dates: First business day of the following observation period. |
| High-water mark definition | The high-water mark principle is used to ensure that the Investment Manager receives an outperformance fee only if the Certificate's theoretical value on the outperformance measurement date exceeds the high-water mark of the preceding observation (t-1). High-water mark $HW(t) = \text{MAX} [HW(t-1) ; C(t)]$ where $HW(0) = C(0) = \text{Issue price}$ |
| Amount of the outperformance fee | $MCS(t) = \text{MIN} [PF\% \times \text{MAX} [C(t) - HW(t-1); 0] ; L \times HW(t-1)]$ Where: MCS (t) : Outperformance fee for period t C(0) : Issue price C(t) : Theoretical value of the Certificate on the outperformance measurement date for period t HW(t-1) : High-water mark for period t-1 The theoretical value of the Certificate C(t), as determined by the Calculation Agent at its reasonable discretion, is defined as the value of the Reference Portfolio on the outperformance measurement date for period t, net of all costs, including for currency hedging, and of all fees associated with implementing the Reference Portfolio. The Certificate's theoretical value is determined before the outperformance fee for the observation period is deducted. |

INVESTMENT STRATEGY

Description of the investment strategy

This 50 S of G Portfolio is designed to invest in a Reference Portfolio that applies the the Investment Manager's strategy. The Investment Manager draws on its market analysis to select the component securities. The Investment Strategy does not allow for leveraged positions and is applied in compliance with the management rules. Under these rules, the maximum investment level is 100% and the component securities are weighted from 0% to 100%. The Reference Portfolio must hold between 5 and 70 securities. The Reference Portfolio also has a cash component. Market hedging can be achieved through equity index futures.

Further information on the Investment Strategy, investment directives, and investment restrictions are available free of charge from the Investment Manager.

Roles and responsibilities

The Investment Manager decides on the composition of the Reference Portfolio, the weighting of the component securities, and the size of the cash component, in accordance with the investment universe and management rules (see below). The Investment Manager alone is responsible for monitoring and complying with the management rules described below.

The product's performance therefore depends on the Investment Manager's investment decisions. The Investment Manager takes full responsibility for the composition of the Reference Portfolio and its impact on the Certificate's performance.

The Issuer will, on a best-effort basis, execute the buy and sell orders necessary to issue or rebalance the Certificate. The Issuer disclaims all liability with regard to compliance with the management rules and the Certificate's performance.

INVESTMENT UNIVERSE AND MANAGEMENT RULES

Cash component

The cash component forms an integral part of the Certificate's Reference Portfolio but does not count towards the minimum number of component securities.

Cash components do not earn interest but could generate negative interest.

The cash component is denominated in the base currency of the Reference Portfolio.

Equities

The shares must be listed on the SIX Swiss Exchange or a stock exchange outside Switzerland with regulations equivalent to those of the SIX Swiss Exchange.

The companies must have a market capitalization of at least USD 500m (or the equivalent in another currency).

At each rebalancing, the weighting of any new security may not exceed half of its average daily trading volume over the previous five days.

Exchange-traded funds (ETFs)

ETFs must be listed on the SIX Swiss Exchange or a stock exchange outside Switzerland with regulations equivalent to those of the SIX Swiss Exchange.

The weighting of any collective investment instrument (an investment fund or ETF) not authorized for distribution in Switzerland or reserved for qualified investors cannot exceed one-third of the Certificate's total value at each rebalancing.

Futures

Futures contracts on equity indices may only be used as part of hedging transactions. No methods that would create a leveraged position in the Reference Portfolio are permitted.

Margin calls for futures positions will be paid into or drawn from the corresponding cash component. If the amounts in the cash component are insufficient, the Investment Manager must carry out a rebalancing by selling the most liquid component securities.

Additional information

If the rules governing the investment universe are violated (following a corporate action, for example), the Investment Manager will adjust the allocation during the following rebalancing in order to restore compliance.

Management rules for the Reference Portfolio

1. The Reference Portfolio is denominated in USD.
2. The basket will contain at least 5 securities but no more than 70, and it will have a cash component denominated in the Reference Portfolio's base currency.
3. The Investment Manager may rebalance the Reference Portfolio at its discretion.
4. Securities included in the basket must be denominated in CHF, EUR, GBP, SEK, NOK, DKK, HUF, USD, CAD
5. All income (net of any taxes or fees) earned on the Certificate's component securities will be held as part of the cash component.
6. The annual average sum of the cash components (and cash equivalents) may not exceed 50%.
7. Secondary-market trading of the Certificate will be suspended during rebalancing periods. Only one rebalancing can take place at a time.
8. Any deviation from the Reference Portfolio's management rules will lead to an adjustment of the allocation at the next rebalancing.
9. No leveraged positions (i.e., where the Certificate's gains or losses on a component security are not exactly equal to the security's performance) or short positions (i.e., short selling) are allowed in the Reference Portfolio. However, certain ETFs in the Reference Portfolio may replicate a short-sale strategy or create a leveraged position.

Investment restrictions

It may take the Issuer several business days to implement the Investment Manager's investment decisions, depending on market liquidity or if a transaction cannot be executed for technical reasons. Based on these factors only, no guarantee can be made that investment decisions will be implemented on the same day that instructions are received.

The Issuer reserves the right to refuse to execute a buy order if the component security in question is subject to an investment restriction for technical reasons or any other reason. Securities with an investment restriction include those issued by companies that represent a reputational risk for the Issuer or that are not in keeping with the Issuer's code of conduct (for instance, the Issuer currently does not invest in companies involved in cluster munitions). If a component security is not in compliance with the Issuer's investment restrictions, it will be replaced at the next rebalancing of the Reference Portfolio. If the next rebalancing does not take place within a reasonable period of time, the Issuer reserves the right to sell the component security at its discretion.

Composition of the Certificate

The Certificate's current composition can be found on the last page of this document.

PRODUCT TERMS AND CONDITIONS

Changes that are unplanned or not agreed

Information about any changes that are unplanned or not agreed contractually (e.g., capital transactions that affect the underlying assets such as splits, par-value reimbursements or conversions) shall be provided at www.bcv.ch/en/emission.

Income treatment

During the Certificate's lifetime, any dividends, coupons, and other income (net of any taxes and fees) will be held in a cash component.

Certificate redemption

The redemption amount per Certificate in the base currency is equal to the value of the Certificate as determined by the Calculation Agent at its reasonable discretion on the final valuation date or the effective termination date. The Calculation Agent will use the value of the Reference Portfolio or one of its multiples as well as the sum of the values of all of the Reference Portfolio's component securities. The final unwind of the portfolio is considered as rebalancing.

Stop Loss

As the value of forward contracts can, in theory, be negative, the product will be immediately terminated if its liquidation value reaches 7% of the Issue price. Early redemption will be carried out as detailed below based on the execution prices following initiation of the stop loss procedure and less any transaction fees.

Liquidity risk at redemption

If a lack of daily liquidity is likely to have a significant impact on the sale of component securities, the Issuer reserves the right to place sale orders over several days so as not to adversely affect the Certificate's redemption price.

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| Issuer's right of termination | <p>The Issuer has the right to terminate all certificates in circulation at any time, but no earlier than 9 months after the issue date (after 9 months, if the notional value of the certificates in circulation falls below USD 200'000, the Issuer will automatically redeem all certificates). Termination must be announced at least 1 month prior to the effective termination date. The final valuation date for calculating the redemption amount will then be the effective termination date.</p> <p>If the Certificate's price drops to 25% of the Issue price or lower during the product's life, the Issuer has the right to terminate the Certificate immediately and without prior notice. The effective termination date will then be announced as soon as possible.</p> |
| Investor's right of termination | <p>Investors may sell their certificates on the secondary market. They also have the right to terminate any or all of the certificates they hold provided that the Issuer has not already exercised its right of termination. Investors may sell their certificates once per quarter, on the last Tuesday of the quarter, but no earlier than 9 months after the issue date.</p> <p>The notice of termination must be sent to the Calculation Agent at least 1 month before the effective termination date, in keeping with the termination procedure set out below. The final valuation date for calculating the redemption amount may be up to 30 trading days after the effective termination date. As some of the component securities are illiquid, no guarantee can be made as to the length of the final valuation period.</p> |
| Termination procedure for investors | <p>Investors must send their notice of termination (provided that the Issuer has not already exercised its right of termination) to the Calculation Agent at least one month before the effective termination date. This notice must be sent by mail or email to the address given under "Contacts for redeeming certificates."</p> <p>The investor's custodian bank must provide the following information to the Calculation Agent:</p> <ul style="list-style-type: none">▪ Name, address, and clearing number▪ The Certificate's security number▪ The number of certificates concerned▪ The effective termination date (which must be at least one month after the date the Issuer receives the notice) <p>The Calculation Agent will then send confirmation of the termination to the investor's custodian bank and indicate the effective termination date.</p> |

SECONDARY MARKET, LISTING AND CLEARING

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| Listing, market segment | Listing will be requested on the main market of the SIX Swiss Exchange and maintained until closing on the day before the final fixing period. |
| Secondary market | <p>The Issuer will operate a secondary market between 9:15 am and 5:15 pm on days when the SIX Swiss Exchange is open. The bid-ask spread will not under any circumstances exceed 3% (usually 1%), and a minimum of USD 50,000 will be offered for sale and purchase.</p> <p>However, in the case of unusual market conditions or any other unforeseeable event (for example, if an exchange on which one of the stocks in the basket is listed suspends trading), the Issuer reserves the right to suspend quotations.</p> <p>Prices are also available from Bloomberg and SIX Telekurs.</p> |
| Clearing | SIX SIS AG |
| Certification | The Certificate will take the form of a book-entry security registered in the SIX SIS SA clearing system. It will not be certificated and no individual securities will be printed or delivered. |

TAXATION

General information

This tax information provides only a general overview of possible tax consequences related to this product on its issue date. Laws and tax practices can change with retroactive effect.

Investors should always consult with their tax advisor for a specific evaluation of their profile before carrying out any transaction.

Switzerland

For individuals whose tax domicile is in Switzerland and who hold these Certificates as part of their private assets, any gains resulting from the sale of the Certificates will be considered capital gains. Capital gains do not currently constitute taxable income.

Net distributions, including dividends and interest (net of any taxes or fees) that are reinvested will constitute taxable income.

The Certificate is not subject to Swiss federal stamp duty.

The Certificate is not subject to Swiss withholding tax.

US tax regulations

Any income that is generated by this product and considered a "dividend equivalent payment" within the meaning of Section 871(m) of the US Internal Revenue Code may be subject to a withholding tax, pursuant in particular to the Qualified Intermediary (QI) Agreement and Foreign Account Tax Compliance Act (FATCA). BCV shall levy the tax in accordance with the terms of the legislation. Withholdings carried out in accordance with Section 871(m) of the US internal Revenue Code will not be reimbursed, either by BCV or by any other third party. Investors will therefore generate less income than they would have generated without such a deduction.

LEGAL INFORMATION

Jurisdiction and applicable law

Lausanne, Swiss law

Product Documentation

This Termsheet (Final Terms) contains the final terms of the Product.

The Termsheet (Final Terms) together with the Base Prospectus for the issuance of securities, drafted in English and as amended from time to time ("Base Prospectus"), shall form the entire documentation for this Product ("Product Documentation"). Accordingly, the Termsheet (Final Terms) should always be read together with the Base Prospectus and any supplements thereto. Terms used in the Termsheet (Final Terms) but not defined herein shall have the meaning given to them in the Base Prospectus.

The Product Documentation can be obtained free of charge from BCV - 276-1598, CP 300, 1001 Lausanne, Switzerland or via email (structures@bcv.ch). The Product Documentation is also available at www.bcv.ch/issues. Notices in connection with this Product shall be validly published as described in the Base Prospectus. Furthermore, any changes with regard to the terms of this Product shall be published at www.bcv.ch/issues.

When the Base Prospectus is replaced by a successor version of the Base Prospectus, the Termsheet (Final Terms) is to be read together with the latest valid successor version of the Base Prospectus (each referred to as a "Successor Base Prospectus"), which has succeeded either (i) the Base Prospectus, or (ii) if one or more Successor Base Prospectuses to the Base Prospectus have already been published, the most recently published Successor Base Prospectus. The term "Product Documentation" shall be interpreted accordingly.

The Issuer consents to the use of the Base Prospectus (including any Successor Base Prospectus) together with the relevant Termsheet for any public offer of the Product by a financial intermediary authorized to make such offers.

Investment Manager

The Investment Manager is not an agent, representative, or associate of BCV, BCV is not an agent, representative, associate, or guarantor of the Investment Manager, and BCV cannot be held liable to any third party on the basis of the Investment Manager's activities.

2. Profit and loss expectations

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| Market outlook | This Certificate is designed to take advantage of a rise in value of the Reference Portfolio's component securities. |
| Potential profit | Certificate holders may make a profit if the Certificate's market price rises above its acquisition price. The potential return on the Certificate at the final valuation date is comparable to the return on the underlying asset and depends directly on the Investment Manager's investment decisions. |
| Potential loss | <p>Certificate holders may make a loss if they sell the Certificate during its life or redeem the Certificate on the final valuation date at a price below its acquisition price.</p> <p>If the securities in the basket are not denominated in the Certificate's base currency, and if the Investment Manager decides to not fully hedge the currency risk, an unfavorable movement in exchange rates may decrease the price of the Certificate.</p> <p>The Investment Manager takes full responsibility for the initial composition of the Reference Portfolio and for the subsequent rebalancings. The Issuer is not in any way responsible for the impact that these choices may have on the value of the Certificate or any losses that investors may experience.</p> |

Scenarios

| Certificate performance in the base currency of the certificate (net of product fees) | Amount redeemed per certificate |
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| 25% | USD 125,00 |
| 10% | USD 110,00 |
| 0% | USD 100,00 |
| -5% | USD 95,00 |
| -10% | USD 90,00 |
| -25% | USD 75,00 |

3. Significant risks incurred by the investor

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| Risk tolerance | <p>The risks are comparable to those of a direct investment in the Reference Portfolio's component securities (e.g., price movements, holding-period risk, and price volatility).</p> <p>The risks inherent in certain investments, particularly derivatives, may not be suitable for all investors. Before conducting any transaction, investors should evaluate their risk profile and seek information on inherent risks, and are urged to read the SwissBanking brochure "Risks Involved in Trading Financial Instruments" (available at BCV branches or online at: http://www.bcv.ch/static/pdf/en/risques_particuliers.pdf).</p> |
| Issuer risk | <p>Investors are exposed to the risk of insolvency of the issuer, which could lead to the loss of all or part of the invested capital.</p> <p>Whether an investment product retains its value does not depend solely on the performance of the underlying asset(s) but also on the solvency of the issuer, which may change during the product's lifetime.</p> <p>The rating stated in this document for the issuer was valid at the time of issuance and may change during the product's lifetime.</p> |
| Secondary market/market liquidity | In the event of special market conditions that prevent the Issuer from being able to enter into hedging transactions or that make such transactions difficult to carry out, the spread between bid and ask prices may be temporarily expanded in order to limit the economic risk for the Issuer. |

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| Market risk | Investors are exposed to the risks of adjustments in the underlying asset, non-convertibility, extraordinary market situations and emergencies, such as the suspended listing of the underlying asset, trading restrictions, and any other measures that materially restrict the tradability of the underlying asset. Investors are subject to the legal and contractual obligations of the markets on which the underlying asset is traded and to the legal and contractual obligations provided by or governing the issuer. Such market events could affect the dates and other terms and conditions in this document. |
| Exchange-rate risk | Investors whose base currency is not the settlement currency for the product should be aware of exchange-rate risk. |
| Other risks | Investors are advised to read about other potential risks as described in detail in the Base Prospectus. |
| Adjustments | The Issuer reserves the right to adjust the Certificate's composition in case of special events affecting one or more of the Reference Portfolio's component securities, including but not limited to a merger, acquisition, or severe restriction on tradability. Adjustments will be made in accordance with current market practices and in the interest of investors. |

Important information

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| General information | Past performance is no guarantee of present or future performance. This document is for information purposes only; it is not a financial analysis within the meaning of the Swiss Bankers' Association's "Directives on the Independence of Financial Research," nor is it an offer, invitation or personalized recommendation to buy or sell specific products. The issuer is under no obligation to acquire the underlying asset(s). |
| Subscription period | During the subscription period, the terms and conditions are for information purposes only and may be changed; the issuer is under no obligation to issue this product. |
| Conflict of interest relating to actively managed certificates | In addition to distribution costs, BCV or an entity within BCV ») Group may pay or receive from third parties one-time or recurrent compensation relative to this issue or product. Any compensation received from collective investment instruments will be credited to the cash component. The contents of this document may have been used for transactions by BCV Group prior to their publication. BCV Group may hold, acquire, and/or dispose of interests or positions in the component securities of this product. The Investment Manager may be subject to a conflict of interest if it concomitantly serves as the Certificate distributor and a final investor's wealth manager or financial advisor. |
| Sales restrictions | Distribution of this document and/or the sale of this product are subject to restrictions (e.g., USA, US persons, UK, EU, Guernsey) and are only authorized in accordance with applicable law. |
| Publication date | 22.08.2024 |

Contact information

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| Sales team | Structured products sales team / BCV Asset Management & Trading Division |
| Phone | 021 212 42 00 Please note that phone calls to this number may be recorded. In the event that you call us, we shall assume that you have no objections to this procedure. |
| Fax | 021 212 13 61 |
| Website / E-Mail | www.bcv.ch/invest / structures@bcv.ch |
| Mailing address | BCV / 276 - 1598 / CP 300 / 1001 Lausanne |

Contact information – product redemption

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| Mailing Address | BCV, Support Produits Structurés et Emissions, 283-1404, CP 300, 1001 Lausanne, Suisse |
| Email | spf@bcv.ch |

4. Basket composition

**Basket composition at
21.08.2024**

| Security | ISIN | Reference exchange | Currency | Weighting | Nbr Securities |
|--|--------------|--------------------|----------|-----------|----------------|
| Apple Inc | US0378331005 | NASDAQ GS | USD | 1.00% | 0,00441 |
| Chubb Ltd | CH0044328745 | New York | USD | 1.00% | 0,00367 |
| Adobe Inc | US00724F1012 | NASDAQ GS | USD | 1.00% | 0,00177 |
| Amazon.com Inc | US0231351067 | NASDAQ GS | USD | 3.00% | 0,01665 |
| Broadcom Inc | US11135F1012 | NASDAQ GS | USD | 1.00% | 0,00603 |
| Boeing Co/The | US0970231058 | New York | USD | 1.00% | 0,00576 |
| Booking Holdings Inc | US09857L1089 | NASDAQ GS | USD | 1.00% | 0,00027 |
| Blackstone Inc | US09260D1072 | New York | USD | 1.00% | 0,00742 |
| Carrier Global Corp | US14448C1045 | New York | USD | 1.00% | 0,01435 |
| Constellation Energy Corp | US21037T1097 | NASDAQ GS | USD | 1.00% | 0,00508 |
| Costco Wholesale Corp | US22160K1051 | NASDAQ GS | USD | 2.00% | 0,00227 |
| Carpenter Technology Corp | US1442851036 | New York | USD | 1.00% | 0,00696 |
| Cintas Corp | US1729081059 | NASDAQ GS | USD | 2.00% | 0,00255 |
| Danaher Corp | US2358511028 | New York | USD | 1.00% | 0,00369 |
| Dexcom Inc | US2521311074 | NASDAQ GS | USD | 1.00% | 0,01365 |
| Diamondback Energy Inc | US25278X1090 | NASDAQ GS | USD | 2.00% | 0,01046 |
| Freeport-McMoRan Inc | US35671D8570 | New York | USD | 1.00% | 0,02277 |
| Fiserv Inc | US3377381088 | New York | USD | 1.00% | 0,00594 |
| Fidelity National Information Services Inc | US31620M1062 | New York | USD | 1.00% | 0,01262 |
| Fifth Third Bancorp | US3167731005 | NASDAQ GS | USD | 1.00% | 0,02457 |
| General Electric Co | US3696043013 | New York | USD | 1.00% | 0,00584 |
| Goldman Sachs Group Inc/The | US38141G1040 | New York | USD | 1.00% | 0,00201 |
| Intuitive Surgical Inc | US46120E6023 | NASDAQ GS | USD | 2.00% | 0,00410 |
| KB Home | US48666K1097 | New York | USD | 1.00% | 0,01215 |
| KLA Corp | US4824801009 | NASDAQ GS | USD | 3.00% | 0,00363 |
| Eli Lilly & Co | US5324571083 | New York | USD | 3.00% | 0,00315 |
| Lam Research Corp | US5128071082 | NASDAQ GS | USD | 1.00% | 0,00114 |
| Mastercard Inc | US57636Q1040 | New York | USD | 2.00% | 0,00427 |
| McDonald's Corp | US5801351017 | New York | USD | 1.00% | 0,00345 |
| Meta Platforms Inc | US30303M1027 | NASDAQ GS | USD | 3.00% | 0,00560 |
| VanEck Agribusiness ETF | US92189F7006 | New York | USD | 1.00% | 0,01380 |
| Microsoft Corp | US5949181045 | NASDAQ GS | USD | 2.00% | 0,00471 |
| Cloudflare Inc | US18915M1071 | New York | USD | 1.00% | 0,01213 |
| Netflix Inc | US64110L1061 | NASDAQ GS | USD | 1.00% | 0,00143 |
| ServiceNow Inc | US81762P1021 | New York | USD | 2.00% | 0,00238 |
| NVIDIA Corp | US67066G1040 | NASDAQ GS | USD | 3.00% | 0,02334 |
| Oracle Corp | US68389X1054 | New York | USD | 2.00% | 0,01426 |
| PepsiCo Inc | US7134481081 | NASDAQ GS | USD | 1.00% | 0,00570 |
| Procter & Gamble Co/The | US7427181091 | New York | USD | 1.00% | 0,00587 |
| Invesco QQQ Trust Series 1 | US46090E1038 | New York | USD | 10.00% | 0,02072 |
| Royal Caribbean Cruises Ltd | LR0008862868 | New York | USD | 1.00% | 0,00632 |
| Regeneron Pharmaceuticals Inc | US75886F1075 | NASDAQ GS | USD | 1.00% | 0,00084 |
| Synopsys Inc | US8716071076 | NASDAQ GS | USD | 1.00% | 0,00177 |
| SPDR S&P 500 ETF Trust | US78462F1030 | New York | USD | 20.00% | 0,03566 |
| Thermo Fisher Scientific Inc | US8835561023 | New York | USD | 2.00% | 0,00328 |

| | | | | | |
|----------------------------|--------------|-----------|-----|-------|---------|
| Tesla Inc | US88160R1014 | NASDAQ GS | USD | 1.00% | 0,00448 |
| Trane Technologies PLC | IE00BK9ZQ967 | New York | USD | 1.00% | 0,00284 |
| Uber Technologies Inc | US90353T1007 | New York | USD | 1.00% | 0,01360 |
| United Rentals Inc | US9113631090 | New York | USD | 2.00% | 0,00276 |
| Vertex Pharmaceuticals Inc | US92532F1003 | NASDAQ GS | USD | 1.00% | 0,00206 |
| Wells Fargo & Co | US9497461015 | New York | USD | 1.00% | 0,01802 |
| Waste Connections Inc | CA94106B1013 | New York | USD | 1.00% | 0,00542 |
| USD cash component | US9117941131 | | USD | 0.00% | 0,00000 |

5. Rebalancing fees

| Type of component security | Cost in basis points (minimum fee per order line in USD) | |
|--|--|--------------------|
| | Without e-Service | Via e-Service |
| Equities, funds, and other equity securities or ETFs | 10 bp (min 50 USD) | 10 bp (min 20 USD) |
| | | |
| On-exchange derivatives (listed futures and options) | 3 bp (min 50 USD) | 3 bp (min 20 USD) |
| | | |