

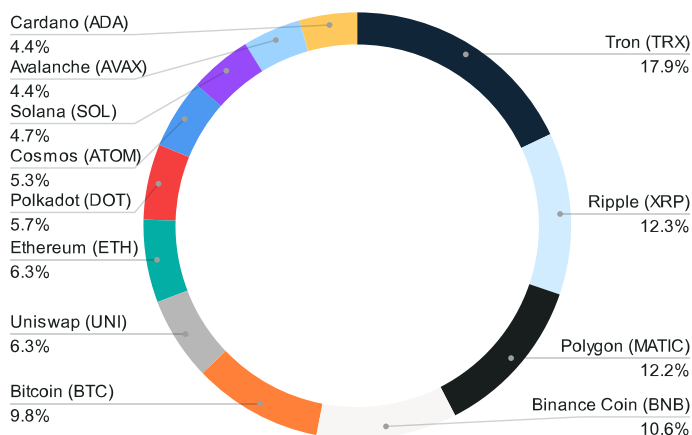
About Hashdex

Hashdex is a global pioneer in crypto investing. Our mission is to provide best-in-class products and educational resources that build pathways to prosperity by opening the crypto ecosystem to the world. We co-created the Nasdaq Crypto Index™ (NCI™) to provide global investors a reliable benchmark for the crypto asset class. In 2021, Hashdex introduced the world's first crypto index ETFs, enabling over 250,000 investors to simply and securely add crypto to their portfolios.

Our products are:

- **Simple:** An easy way to make a diversified crypto allocation through a single, cost-effective product.
- **Secure:** Rigorous governance and operational protocols shape each step of the investment process.
- **Trusted:** Built by the team of crypto pioneers that launched the world's first crypto index ETF.

ETP Underlyings Asset Allocation¹



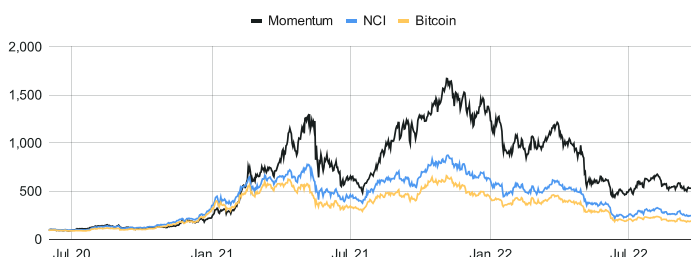
Advantages of the ETP

The Hashdex Crypto Momentum Factor ETP (HAMO) seeks to track the Vinter Hashdex Risk Parity Momentum Index and is designed to give investors exposure to crypto assets that are eligible on key European exchanges and exhibit relatively higher price momentum over a period of up to two months, while also controlling the risk contribution of any single underlying asset.

This approach allows investors to capitalise on trending crypto assets that are experiencing relative positive price momentum.

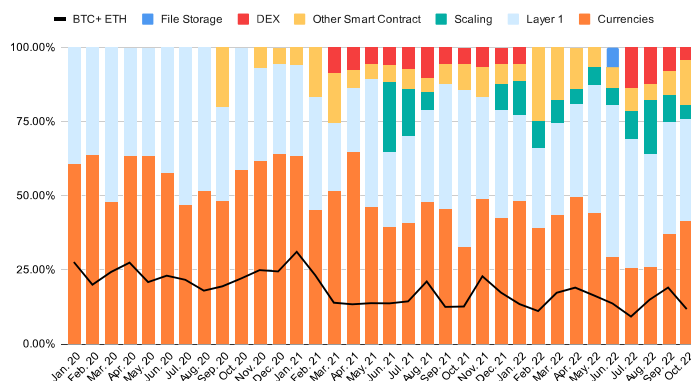
The crypto asset market has grown to over US\$1 trillion². As the adoption of blockchain technologies drives long-term demand for these assets, behavioural phenomena and information asymmetries can amplify price fluctuations. Momentum strategies, extensively validated for traditional asset classes, have great potential for the crypto market. The Hashdex Crypto Momentum Factor ETP leverages crypto asset price trends and seeks to benefit from upswings.

HAMO Past Performance vs NCI and Bitcoin³ (Simulated data)



Source Hashdex & Vinter (Simulated past performance data and graphs only illustrate hypothetical performance based on data that precedes the Index's launch. Past performance is not indicative of future results)

Sector Breakdown vs Bitcoin + Ethereum



¹ Asset allocation as of [9/30/2022].

² Messari.io data as of July 31, 2022

³ The performance indicated below is not actual performance, but is back-tested and hypothetical based on hypothetical HAMO returns since [6/20/2022]. Please see "Important Disclosures" for more details. In addition, performance of the ETP is expected to diverge from that of the HAMO, due to fees and expenses of the ETP and likely tracking error between the ETP and the HAMO. Such fees and expenses may negatively and materially detract from the performance shown.

Product Information⁴

Issuer	Hashdex AG
Fee	1.49%
Value	121873454
ISIN	CH1218734544
Inception Date	2022-11-01
NAV Price	40 USD

Index Overview⁵

Ticker	HAMO SW
Provider	Invierno AB (Vinter)
Digital Asset Eligibility	Eligible assets on key regulated European exchanges: SIX, BX Swiss, and Xetra
	Tokens not deemed security, fraudulent, or banned
	Market cap > \$1 billion
	Daily trading volume > \$20 million
Digital Asset Selection	At least 90 days of historical price data
	Top 12 tokens by market cap
Weighting	Proportional to Momentum Score multiplied by Risk Parity weights
	No cap and no floor
Rebalancing	Monthly

ETP Service Providers

Auditor	Grant Thornton
Legal Counsel	Homburger - Switzerland AG Advokat - Sweden / EU
Custody	Coinbase BitGo
Administrator	Intertrust Group
Market Maker	GHCO
Authorised Participants (Offerors)	Flow traders Jane Street GHCO DRW Holdings Makor-Enigma
Global Paying Agent	Bank Frick & Co. AG
Local Paying Agent	ISP Securities AG

Trading Information

Exchange	Local Ticker
SIX Swiss Exchange	HAMO (USD)
	HAMOEUR (EUR)
	HAMOGBP (GBP)
	HAMOCHE (CHF)
Xetra	HDXM GY (EUR)
Euronext Paris	HAMO FP (EUR)
Euronext Netherlands	HAMO NA (USD)

⁴ Applicable as of September 30, 2022.
⁵ Prospective investors should refer to the complete Index Methodology for more details on the The Hashdex Crypto Momentum Factor ETP .

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