

# Hashdex Nasdaq Crypto Index Europe ETP

August 2022



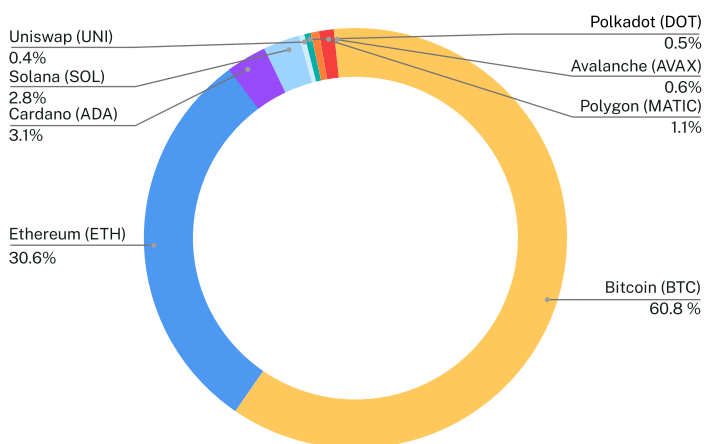
## About Hashdex

Hashdex is a global pioneer in crypto asset management. 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™) and the Nasdaq Crypto Index Europe™ (NCIE™) 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.

## NCIE Asset Allocation<sup>1</sup>

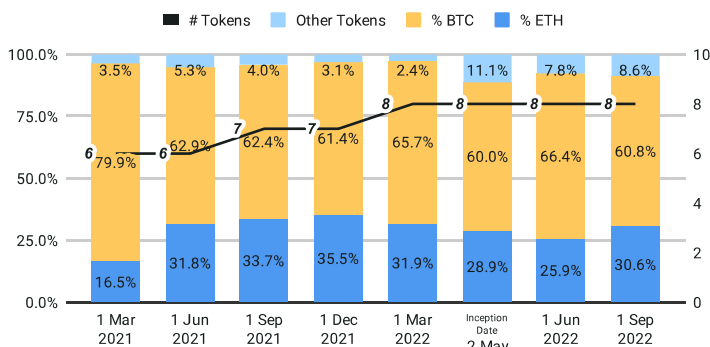


## Advantages of the NCIE ETP<sup>2</sup>

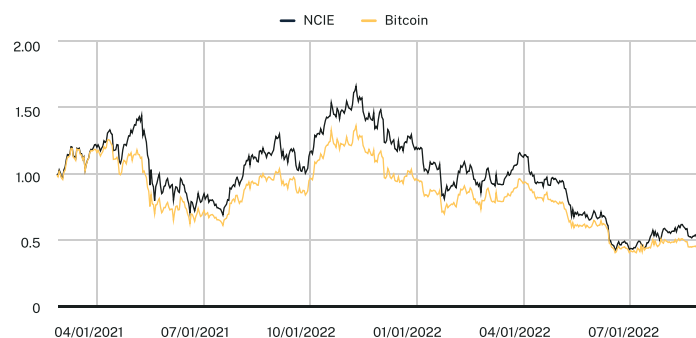
The Hashdex Nasdaq Crypto Index Europe ETP (the “ETP”) is an investment product, designed to give investors broad exposure to the crypto asset market by tracking the Nasdaq Crypto Index Europe (NCIE).

Automatic asset and weighting adjustments ensure diverse exposure to a significant part of the rapidly evolving crypto asset market. Since the NCIE utilizes robust standards for crypto asset eligibility, including custody considerations, it is designed to be tracked effectively by institutional investment products.

## NCIE Past Composition<sup>3</sup> (Simulated and Actual data)



## NCIE Past Performance vs. Bitcoin<sup>4</sup> (Simulated and Actual data)



1 Index asset allocation as of August 31, 2022. 2 As determined in accordance with the index rules. 3 Source: Hashdex (Simulated Past Performance and graphs only illustrate hypothetical performance based on data that precedes product launch, past performance is not indicative of future results). The charts mix back tested data and real data. Nasdaq Crypto Index Europe (NCIE) performance data between March 1, 2021 and April 24, 2022 is simulated data; data shown as of April 24, 2022 is real data. Simulated information is based on Hashdex's own calculation models, data and assumptions and a party using other models, data or assumption may obtain other results."

## Product Information<sup>5</sup>

<b>Issuer</b>	Hashdex AG
<b>Fee</b>	1.49%
<b>Value</b>	118415173
<b>ISIN</b>	CH1184151731
<b>Inception Date</b>	May 2, 2022
<b>NAV Price</b>	USD 20.27

## Index Overview<sup>6</sup>

<b>Ticker</b>	NCIE
<b>Provider</b>	Nasdaq
<b>Digital Asset Eligibility</b>	The criteria filters eligible digital assets on the basis of (1) Active tradable markets on Core Exchanges, (2) Institutional Custody Provider Availability, (3) Eligible for listing in an ETP on SIX Swiss Exchange and Xetra Deutsche Borse, (4) Minimum Trading Volume, and (5) Freefloating Pricing. These criteria are designed to include only assets in which institutional investors could potentially invest in, while enabling the index to dynamically represent the market and be easily tracked by investment products and other vehicles.
<b>Digital Asset Selection</b>	The NCIE utilizes a dynamic asset selection process whereby eligible digital assets which meet a minimum representative threshold of 0.5% of total market capitalization are added to the index. Conversely, constituents that fall below 0.25% of total market capitalization are removed from the index
<b>Weighting</b>	The constituent assets in the NCIE are weighted according to their relative USD free float market capitalization.
<b>Rebalancing</b>	The NCIE is rebalanced quarterly, on the first business day of the month in March, June, September and December.

## ETP Service Providers

<b>Auditor</b>	Grant Thornton
<b>Legal Counsel</b>	Homburger
<b>Custody</b>	Coinbase Custody
<b>Administrator</b>	Intertrust
<b>Market Maker</b>	GHCO
<b>Authorised Participants (Offerors)</b>	Flow Traders DRW Jane Street GHCO Makor
<b>Global Paying Agent</b>	Bank Frick
<b>Local Paying Agent</b>	ISP Securities

## Trading Information

<b>Exchange</b>	<b>Local Ticker</b>
SIX Swiss Exchange	HASH SW (USD)
	HASHEUR SW (EUR)
	HASHGBP SW (GBP)
	HASHCHF SW (CHF)
Deutsche Boerse Xetra	HDX1 GY (EUR)
Euronext Paris	HASH FP (EUR)
Euronext Amsterdam	HASH NA (USD)

4 Source: Hashdex (Simulated Past Performance and graphs only illustrate hypothetical performance based on data that precedes product launch, past performance is not indicative of future results). The charts mix back tested data and real data. Nasdaq Crypto Index Europe (NCIE) performance data between March 1, 2021 and April 24, 2022 is simulated data; data shown as of April 24, 2022 is real data. Simulated information is based on Hashdex's own calculation models, data and assumptions and a party using other models, data or assumption may obtain other results." 5 Applicable as of August 31, 2022. 6 Prospective investors should refer to the complete Index Methodology for more details on the NCI Europe. 6 Prospective investors should refer to the complete Index Methodology for more details on the NCI Europe.

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