Pursuant to Article 13 of Regulation (EU) 2016/1011
Date: August 28th, 2026
Reference: **KK/2026/BMA/003**

MATERIAL METHODOLOGY UPDATE
VINTER HASHDEX RISK PARITY MOMENTUM CRYPTO INDEX

Kaiko Indices, a benchmark administrator authorized and regulated by the French Financial Markets Authority (the "AMF") under Regulation (EU) 2016/1011 (the "EU Benchmark Regulation" or "BMR"), hereby announces a material update to the methodology of the Vinter Hashdex Risk Parity Momentum Crypto Index ("VHASHMOM"). The VHASHMOM index is a non-significant benchmark within the meaning of the BMR.

Description of the Change

Effective at the September 2026 rebalancing, which will take place on Wednesday, September 30th, 2026, the asset universe criterion of the VHASHMOM index will change from an exchange listing eligibility standard to an institutional custody support standard. This change is considered material under our governance framework and regulatory obligations.

Change to Asset Universe

Under the current methodology, the asset universe consists of all eligible assets that can be listed on SIX, BX Swiss and Xetra. Following this update, the asset universe will consist of all eligible assets that are supported by Coinbase Custody.

- Old criteria: “All eligible assets that can be listed on SIX, BX Swiss and Xetra.”
- New criteria: “All eligible assets that are supported by Coinbase Custody.”

This change is intended to ensure that the index remains investable and replicable by regulated investment products tracking it, whose holdings must be maintained with qualified institutional custodians in the jurisdictions where those products are offered.

The first application of this change is the September 2026 rebalancing, taking place on Wednesday, September 30th, 2026.

Impact Assessment

This update affects the composition of the index at the September 2026 rebalancing, where one constituent is expected to be replaced. The selection rule, weighting scheme, pricing sources, rebalancing calendar and calculation methodology remain unchanged. Historical index values are not affected, and the index will continue to be calculated and published as normal.

This update is made in accordance with the transparency requirements set out in Article 13 of the BMR. The change aims to ensure the continued reliability, accuracy and investability of the VHASHMOM index, while maintaining consistency with our established governance and oversight framework.

The index methodology documentation, including the updated asset universe criteria, will be revised accordingly and made available on the Kaiko website (kaiko.com/indices-resources) no later than the effective date of this change.

For further details regarding the methodology and data sources, please refer to the Resource section of the Kaiko website.

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