



DDA CMBI10

Short-Term Momentum Index Fund

Crypto Asset Fund

Share Class A **ISIN: MT7000030730**

Share Class B **ISIN: MT7000030748**

Licensed and Approved by the Malta Financial Services Authority

Investment Objective

The DDA CMBI10 Momentum Index Fund seeks to track the performance of the CMBI10 Short-Term Momentum Index, which includes the top 10 crypto assets by market capitalization and the US Dollar (USD). Constituents for momentum indexes are selected based on eligibility criteria and their 10year expected future market capitalization, as defined in the Index methodology. The weight of each crypto asset within the index is dynamic and based on the momentum scores of the asset during the momentum observation period. CMBI Momentum Indexes are not necessarily fully invested in crypto asset markets. Indexes can allocate up to 100% of assets to cash if there is no momentum in any constituent asset. Coin Metrics 10 Short-Term Momentum Index aims to reflect the performance of the momentum factor for the Parent Index, CMBI10 Index.

Investment Strategy

The fund employs a "passive management" investment strategy which tracks the performance of the CMBI10 Momentum Index, a benchmark for the performance of a momentum strategy in the crypto asset market. The fund attempts to replicate the target index by investing its capital in the crypto assets or fiat currencies that comprise the index using the same weighting. Additionally, the fund strives to optimize returns by depositing coins into staking and interest-bearing accounts with reputable counterparties, when available. The index does not support any form of "anonymous transaction" crypto assets or other potentially non-compliant assets. The index rebalances its holdings weekly and reconstitutes its portfolio monthly.

About DDA Funds

The DDA CMBI10 Short-Term Momentum Index Fund is a self-managed fund licensed by the Malta Financial Services Authority and managed by DDA Sicav, Plc.

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the self-managed fund. DDA Europe GmbH is the holding company of a series of wholly owned subsidiaries that manage and issue crypto asset index investment vehicles. DDA Europe's portfolio of crypto asset investment products, issued by its subsidiaries, offer investors passive and diversified exposure to one of the world's fastest-growing asset classes.

Fund Details

Minimum Investment	EUR 100,000
Net Assets under Management	EUR 1.8 Mio
Fund inception	July 6, 2021
Performance since fund inception	-48.51%
Management Fee p.a./ Performance Fee p.a.	Share Class A: 1.0% / 5.0%
	Share Class B: 1.0% / 10.0%

Performance Data

Cumulative Return	DDA CMBI10 Short-Term Momentum Index Fund*	Bitcoin
3M	-33.05%	-14.45%
YTD	-58.66%	-60.56%
Since fund inception	-48.51%	-43.45%

*Share Class A

CMBI10M Index Data

Annualized Volatility	DDA CMBI10 Short-Term Momentum Index	Bitcoin
3M	39.98%	40.04%
YTD	34.96%	62.64%
Since fund inception	42.95%	66.58%



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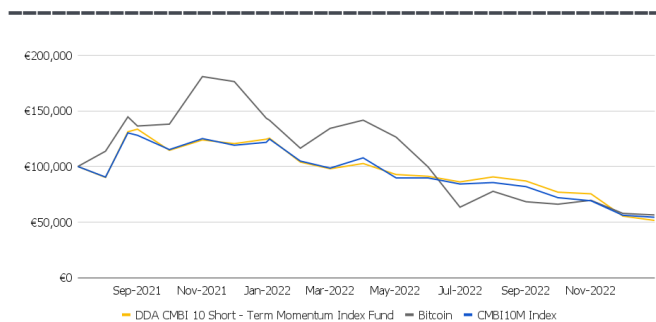
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Historical Performance

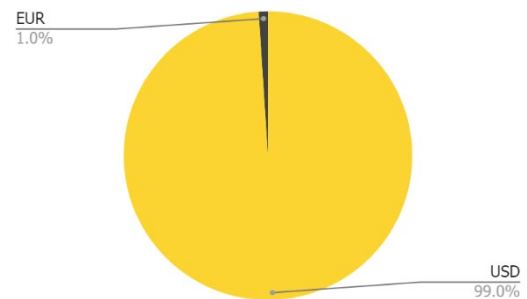


The adjacent chart shows the estimated year-to-date net investment performance of the minimum subscription amount of €100,000 into the Fund (Share Class A), relative to an investment of the same amount into Bitcoin since fund inception.

Crypto Market Risk

The crypto markets are extremely volatile and subject to additional investment risks relative to traditional investments including, but not limited to inherent technological risks in the blockchain, severe and sudden volatility and market manipulation. Because the fund seeks to track the target index, the fund's performance may over- or underperform the index or overall crypto asset market.

CMBI10 Constituents and Current Fund Positions



Cardano (ADA)	Polkadot (DOT)
Avalanche (AVAX)	Ethereum (ETH)
Binance Coin (BNB)	Polygon (MATIC)
Bitcoin (BTC)	Solana (SOL)
Dogecoin (DOGE)	Chainlink (LINK)

All figures presented are estimates as of the most recent month end date and not official indicators of fund performance. Official fund performance is only disclosed in the formal Net Asset Value Reporting packs provided to fund investors on a monthly basis by the fund administrator. The weight of crypto assets provided is as of the date of rebalance, which is the first business day of each week. As of December 31, 2022, the USD/EUR position is 100% of the index. The performance data shown represents estimated past performance from July 7, 2021 to December 31, 2022, which is not a guarantee of future results. Past performance is not intended to predict or depict the future performance of the fund. Investment returns and principal value will fluctuate. Current and ongoing performance may be lower or higher than the estimated performance data cited, and actual returns may differ materially from hypothetical returns. Investment in the fund is speculative that involves a high degree of risk and uncertainty. Investment returns may be affected by changes in currency exchange rate movements. Index performance does not include the fees and expenses that are charged by the fund. The fund maintains two share classes, the Share Class A and Share Class B. The Share Class A has 50% reduced performance fee.

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