

November 2021



**The Alerian Galaxy Global  
Cryptocurrency-Focused  
Blockchain Indexes**

**Index Rules and Methodology**

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# The Alerian Galaxy Global Cryptocurrency-Focused Blockchain Indexes

## Official Rule Book

### I. General Description

The Alerian Galaxy Global Cryptocurrency-Focused Blockchain Indexes (the “Indexes”) are Indexes of cryptocurrency futures, cryptocurrency Trusts, cryptocurrency ETPs, and/or companies, listed on global recognized exchanges, that are materially engaged in cryptocurrency mining, cryptocurrency buying, or enabling technologies that facilitate the transfer, custody, and issuance of cryptocurrency. Included in the Indexes are companies engaged in the development of blockchain technologies and related technology creators and producers that enable the development of blockchain technology for the purpose of cryptocurrency assets.

There are four Indexes in the Alerian Galaxy Global Cryptocurrency-Focused Blockchain Index family:

- The Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity Index (Ticker: CRYPTTE)
- The Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity and Futures Index (Ticker: CRYPTF)
- The Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity, Trusts & ETPs Index (Ticker: CRYPTO)
- The Alerian Galaxy Global Cryptocurrency-Focused Blockchain Index (Ticker: CRYPTP)

The Indexes comprise the following main business segments (the “Segments”):

- **Cryptocurrency Miners**
  - Companies that mine cryptocurrency assets
- **Cryptocurrency Enabling Technologies**
  - Companies that facilitate buying, selling and transfer of cryptocurrency assets
  - Companies that provide custody for cryptocurrency assets
  - Companies that provide semiconductors
  - Companies that provide cryptocurrency mining machines
- **Cryptocurrency Buyers**

- Companies that report cryptocurrency assets on their balance sheets

In addition to the main business segments, the CRYPTF Index includes the following Segment:

- **Cryptocurrency Futures**
  - Front month futures contracts on cryptocurrencies

In addition to the main business segments, the CRYPTO Index includes the following Segment:

- **Cryptocurrency Trusts & ETPs**
  - US-listed Investment Products that invest at least 75% in Bitcoin (BTC)

In addition to the main business segments, the CRYPTP Index includes the following Segments:

- **Cryptocurrency Futures**
  - Front month futures contracts on cryptocurrencies
- **Cryptocurrency Trusts & ETPs**
  - Investment Products that are linked to cryptocurrencies

The Indexes use equal weighting methodologies within each tranche (*Pure-Play* or *Diversified*) across the Segments except for the *Cryptocurrency Futures* and *Cryptocurrency Trusts & ETPs* Segments, where applicable.

## II. The Index Committee

The Alerian/S-Network Index Committee (the “Committee”) has oversight responsibility for the Indexes. The Committee Chairman has extensive experience with and expertise in equity markets. The other members have experience with Indexes and/or financial products.

The Committee is principally responsible for overseeing the activities related to the Index methodology, reconstitutions and rebalancings.

## III. Index Value at Inception

The Indexes have values at inception of 1000, on their common inception date of June 30, 2020. Each Index is calculated on both a Price-only and a Total Return basis.

## IV. Eligibility Criteria, Selection and Weighting

A company in either of the *Cryptocurrency Enabling Technologies* or *Cryptocurrency Miners* Segments shall be considered principally engaged (“Pure-Play”) if it derives at least 50% of its revenues from business activities described for its Segment. A company in the *Cryptocurrency Buyers* Segment shall be considered principally engaged (“Pure-Play”) if it reports cryptocurrency assets on its balance sheet amounting to at least 50% of its company market capitalization.

To be eligible for inclusion in CRYPTTE, an entity must be listed on a recognized exchange (one of those listed in the Appendix herein) and principally engaged (“Pure-Play”) in one of the following sectors: i) Cryptocurrency Miners, ii) Cryptocurrency Enabling Technologies, and iii) Cryptocurrency Buyers.

To be eligible for inclusion in CRYPTTF, an entity must be listed on an approved exchange (one of those listed in the Appendix herein) and principally engaged (“Pure-Play”) in one of the following sectors: i) Cryptocurrency Miners, ii) Cryptocurrency Enabling Technologies, iii) Cryptocurrency Buyers, and iv) Cryptocurrency Futures.

To be eligible for inclusion in CRYPTO, an entity must be listed on a recognized exchange (one of those listed in the Appendix herein) and principally engaged (“Pure-Play”) in one of the following sectors: i) Cryptocurrency Miners, ii) Cryptocurrency Enabling Technologies, iii) Cryptocurrency Buyers, and iv) Cryptocurrency Trusts & ETPs.

To be eligible for inclusion in CRYPTP, an entity must be listed on a recognized exchange (one of those listed in the Appendix herein) and principally engaged (“Pure-Play”) in one of the following sectors: i) Cryptocurrency Miners, ii) Cryptocurrency Enabling Technologies, iii) Cryptocurrency Buyers, iv) Cryptocurrency Futures, and v) Cryptocurrency Trusts & ETPs.

Across all the Indexes, certain companies that are not principally engaged in the *Cryptocurrency Miners*, *Cryptocurrency Enabling Technologies* or *Cryptocurrency Buyers* Segments but that derive significant revenues from businesses in that Segment (“Diversified” companies) may be included in the Index, provided:

- 1) such revenues represent more than 20% of the company’s total revenues and such revenues are independently reported in the company’s financial reports,
- 2) applicable revenues are likely to have a material impact on the company’s overall share price performance,
- 3) research and development investments in the technology are at the forefront of the company’s future initiatives, or
- 4) the company’s applicable business is likely to have a significant impact on the sector as a whole.

All constituents within the *Cryptocurrency Futures* and *Cryptocurrency Trusts & ETPs* Segments are considered part of the *Pure-Play* tranche of the Index.

A Trust or ETP must meet all of the following eligibility criteria:

- The minimum full market capitalization value shall be 1 billion USD (500 million USD for a current constituent of the Index).
- The minimum average daily trading value (ADTV) for the previous three months shall be 15 million USD (7.5 million USD for a current constituent of the Index).
- The Trust or ETP shall be open-end.

A company’s stock must meet all of the following eligibility criteria:

- The stock shall not trade on an OTC Markets exchange.
- The minimum free float factor shall be 20%.
- The minimum full market capitalization value shall be 50 million USD.
- The minimum ADTV for the previous three months shall be 1 million USD.

If a company, Trust or ETP has been trading for fewer than three calendar months but at least 22 trading days, the ADTV for its entire trading history shall be used to determine eligibility.

The constituents of the Indexes' main business segments shall be selected as follows:

- 1) Select the top 20 eligible Pure-Play companies by their stocks' average ranks of full market capitalization and three-month ADTV.
- 2) If there are fewer than 20 eligible Pure-Play companies in the Segment, then continue selecting from among the eligible Diversified companies until either the fixed count is met, or all eligible companies in the Segment have been selected.

In addition to the main business segments, the CRYPTF Index shall select as follows:

- In the *Cryptocurrency Futures* Segment, select one front month contract for each cryptocurrency that has more than 10 million USD open interest on the Chicago Mercantile Exchange (CME) on the Snapshot Date, with each front month contract expiring on the last Friday of the following month.

In addition to the main business segments, the CRYPTO Index shall select as follows:

- In the *Cryptocurrency Trusts & ETPs* Segment, select all eligible Trusts or ETPs that are listed on an approved US exchange and invest at least 75% in Bitcoin (BTC).

In addition to the main business segments, the CRYPTP Index shall select as follows:

- In the *Cryptocurrency Futures* Segment, select one front month contract for each cryptocurrency that has more than 10 million USD open interest on the Chicago Mercantile Exchange (CME) on the Snapshot Date, with each front month contract expiring on the last Friday of the following month.
- In the *Cryptocurrency Trusts & ETPs* Segment, select all eligible Trusts or ETPs.

The constituents of CRYPTF shall be weighted as follows:

- The tranche of Pure-Play constituents is allocated 80% Index weight, while the tranche of Diversified constituents is allocated 20% Index weight.
- All constituents within a tranche across the Segments are weighted equally to one another.

The constituents of CRYPTF shall be weighted as follows:

- The tranche of Pure-Play constituents is allocated 80% Index weight, while the tranche of Diversified constituents is allocated 20% Index weight.
- The *Cryptocurrency Futures* Segment is allocated a total of 15% Index weight, with the Segment's constituents weighted relative to one another by open interest on the Chicago Mercantile Exchange (CME) on the Weight Date, subject to a minimum Index weight of 0.5%.
- All operating companies within a tranche across the Segments are weighted equally to one another.

The constituents of CRYPTO shall be weighted as follows:

- The tranche of Pure-Play constituents is allocated 80% Index weight, while the tranche of Diversified constituents is allocated 20% Index weight.

- The *Cryptocurrency Trusts & ETPs* Segment is allocated a total of 15% Index weight, with its constituents weighted relative to one another based on market capitalization, subject to a minimum Index weight of 0.5%.
- All operating companies within a tranche across the Segments are weighted equally to one another.

The constituents of CRYPTP shall be weighted as follows:

- The tranche of Pure-Play constituents is allocated 80% Index weight, while the tranche of Diversified constituents is allocated 20% Index weight.
- The *Cryptocurrency Futures* Segment is allocated a total of 10% Index weight, with the Segment's constituents weighted relative to one another by open interest on the Chicago Mercantile Exchange (CME) on the Weight Date, subject to a minimum Index weight of 0.5%.
- The *Cryptocurrency Trusts & ETPs* Segment is allocated a total of 5% Index weight, with its constituents weighted relative to one another based on market capitalization, subject to a minimum Index weight of 0.5%.
- All operating companies within a tranche across the Segments are weighted equally to one another.

Across all the Indexes, the constituents' Index Shares shall be based on prices as of the close of trading on the trade date preceding the second Friday of the rebalancing month, or the previous trade date in the event of a market holiday falling on that second Friday (the "Weight Date").

For the October 2021 reconstitution/rebalancing, the Weight Date was defined as the second Friday of the reconstitution/rebalancing month.

Prior to the October 2021 reconstitution/rebalancing, the Snapshot Date was defined as the third-to-last Friday of the reconstitution/rebalancing month; the Weight Date was defined as the Wednesday preceding the second-to-last Friday of the reconstitution/rebalancing month; and the Effective Date was defined as market close on the second-to-last Friday/market open on the Monday following the second-to-last Friday of the reconstitution/rebalancing month.

Prior to the October 2021 reconstitution and rebalancing, the CRYPTO Index allowed all eligible cryptocurrency Trusts & ETPs in its *Cryptocurrency Trusts & ETPs* Segment.

## **V. Rules for Reconstitutions, Rebalancings and Index Changes**

The Indexes are calculated on an end-of-day (EOD) basis by S-Network Global Indexes, Inc. (the "EOD Calculation Agent") and on an intraday basis by Refinitiv (the "Intraday Calculation Agent"). The EOD Calculation Agent is also responsible for Index maintenance and price dissemination. The EOD Calculation Agent is responsible for the calculation of the Indexes. The calculation, maintenance and dissemination rules are as follows:

**Index Changes.** The Indexes are rebalanced monthly at the open of trading on the Monday following the third Friday of the month or the next trade date in the event of a market holiday (the "Effective Date"). Index changes take place at each rebalancing

Effective Date, except in the event of certain intramonth corporate actions, such as mergers, acquisitions, and delistings. In such cases, the change is applied on the effective date of the action, unless otherwise determined by the Index Committee. Share increases and decreases are reflected on the rebalancing Effective Date. Whenever possible, changes will be announced at least two business days prior to their implementation.

**Index Reconstitutions.** The Indexes are reconstituted monthly at the open of trading on the Monday following the third Friday of the month or the next trade date in the event of a market holiday (the “Effective Date”).

**Additions and Deletions.** Additions to and Deletions from the Indexes are made 1) on the reconstitution Effective Date and 2) in the event of the deletion of a constituent stock due to a corporate action.

Deletions are made at any time, in the event a constituent is liquidated, delisted, files for bankruptcy, is acquired, or merges with another security. Upon the constituent’s deletion, the weight of the removed constituent is reallocated. Additions are made only upon the Effective Date of the reconstitution.

## **VI. Roles of Parties in the Monthly Rebalancings**

- i) The EOD Calculation Agent will screen the Indexes’ constituents to verify their continued eligibility as per requirements relevant to the rebalancing.
- ii) No later than the second Friday of the rebalancing month, the EOD Calculation Agent shall provide the Committee or its designee with lists of constituents and their corresponding Index Shares for the Indexes.
- iii) The Committee or its designee shall approve or reject the changes and notify the EOD Calculation Agent of its decisions no later than the Monday following the second Friday of the rebalancing month.
- iv) The EOD Calculation Agent will post all final rebalancing data and information on their FTP servers prior to the market open on the rebalancing Effective Date.

## **VII. Roles of Parties in the Monthly Reconstitutions**

- i) The EOD Calculation Agent will screen the Indexes’ universes to identify those securities that meet all necessary eligibility criteria as of the last trade date of the month preceding the reconstitution month (the “Snapshot Date”).
- ii) The EOD Calculation Agent shall provide the Committee, or its designee, with lists of constituents for the Indexes.
- iii) The Committee shall approve or reject the changes and notify the EOD Calculation Agent of its decisions no later than the Thursday preceding the second Friday of the reconstitution month.

- iv) No later than the Thursday preceding the second Friday of the reconstitution month, the Index Committee or its designee will issue a press release announcing additions and deletions to the Indexes. The press release will be posted on the Indexes' website.
- v) The EOD Calculation Agent will post all final reconstitution data and information on their FTP servers prior to the market open on the reconstitution Effective Date.

## **VIII. Ongoing Maintenance**

- i) In addition to the scheduled monthly reviews, the Indexes are reviewed on an ongoing basis. Changes in Index composition and related weight adjustments are necessary whenever there are extraordinary events such as liquidations, conversions, delistings, bankruptcies, mergers or takeovers involving Index components. In these cases, each event will be taken into account on its effective date. Whenever possible, the changes in an Index's components will be announced at least two business days prior to their implementation date.
- ii) Changes of Eligible Securities. In the event that a component no longer meets the relevant eligibility requirements described in Section IV herein, it will be removed from the Index on the effective date of the next reconstitution.
- iii) Changes of Sector Classification. Stocks are eligible for inclusion in the Indexes based on their inclusion in an applicable sector. Mergers, takeovers, and spin-offs may cause a stock to lose its eligibility. In such a circumstance, the stock will be deleted from the Index on the effective date of the next rebalancing. A stock's classification may also require an immediate change as the result of a special event such as a merger, takeover or spin-off.
- iv) Mergers. If two Index constituents merge, their component positions will be replaced by the surviving stock immediately. If an Index constituent merges with a non-component stock, it will be removed from the Index and its weight will be redistributed to all the remaining constituents on a proportional basis.
- v) Takeovers. If an Index component is taken over by another component stock, the former will be removed from the Index immediately upon completion of the takeover and the weight of the removed stock will be reallocated to the acquiring stock. If an Index component is taken over by a non-component stock, it will be removed from the Index and its weight will be redistributed to all the remaining constituents on a proportional basis.
- vi) Share Offerings, Tenders and Purchases. If a Rights Offering is in the money, the rights are exercised and the newly acquired shares are applied to the company issuing the rights. A divisor change is made to reduce the holdings of the remaining constituents in order to settle the acquisition of the rights. If the rights offering is out of the money, it expires worthless. Tender offers are not accepted, and no adjustments are made for self tenders or stock buybacks.

vii) Removal of Stocks Due to Delisting, Bankruptcy or Extreme Financial Distress. If an Index constituent is delisted by its primary market, or is in bankruptcy proceedings, it will be removed from the Index.

\* If an Index component is delisted by its primary market due to failure to meet financial or regulatory requirements, it will be removed from the Index and its weight will be reallocated to the remaining constituents in the Index.

\* If an Index component enters bankruptcy proceedings, it will be removed from the Index and will remain ineligible for re-inclusion until it has emerged from bankruptcy. However, the Committee may, following a review of the bankrupt company and the issues involved in the filing, decide to keep the stock in the Index.

\* The Committee may remove a stock it has determined to be in extreme financial distress from an Index if the Committee deems the removal necessary to protect the integrity of the Index and the interests of investors in products linked to the Index.

viii) Pricing of Stocks in Extreme Financial Distress for Index Maintenance.

\* When a stock is suspended from trading due to financial distress and subsequently delisted by its primary market prior to resumption of trading, the EOD Calculation Agent will use the best-available alternate pricing source to determine the value at which the stock should be removed from the Index.

\* If the stock's primary market price is no longer available due to its suspension or delisting, a current price from another exchange, such as a regional or electronic marketplace, may be used. In the absence of those prices in the case of U.S. securities, OTC Bulletin Board, OTC Equity (non-OTCBB stocks), and Pink Sheet traded prices could be applied in that order.

\* If neither a traded price nor a bid/asked range is available, the Committee will evaluate the status of the suspended stock. The Committee may consult with managers of portfolios linked to Indexes in which the stock is a constituent in determining the value of the stock. If the Committee concludes that the security has become worthless or is likely to remain too illiquid to be traded, it will be removed from the Index at .01 local currency of the stock.

## **IX. EOD Calculation and Adjustments**

The EOD Calculation Agent will calculate closing values for both the Price and Total Return Index variants based on closing prices as reported by the relevant exchanges.

i) Input Data Sources

\* EOD (closing) prices and corresponding exchange rates are provided by Refinitiv.

\* The number of shares is determined separately for each class of stock. This information is obtained from regulatory filings and a variety of data vendors. The data also may be sourced from the constituent companies themselves.

\* Corporate actions are sourced from public news services, regulatory filings and data vendors. The constituent companies themselves may be used as an additional source.

- ii) Index Formula. The Indexes are calculated using a Laspeyres formula. This formula is used for the calculation of the return Index and the price Index. The only difference is that the divisor  $D_t$  is different for the two Index variants (Total Return Index and Price Index).

Each Index is computed as follows:

$$= \frac{\sum_{i=1}^n (p_{it} * q_{it})}{(C_t \sum_{i=1}^n (p_{i0} * q_{i0}))} * Base Index Value = \frac{M_t}{B_t} * Base Index Value$$

The above mentioned formula can be simplified as:  $Index_t = \frac{M_t}{D_t}$

Where:

$$D_t = \frac{B_t}{\text{base index value}} = \text{divisor at time (t)}$$

$n$  = the number of constituents in the Index

$p_{i0}$  = the closing price of constituent  $i$  at the base date

$q_{i0}$  = the number of shares/front month contracts of constituent  $i$  at the base date

$p_{it}$  = the price of constituent  $i$  at time (t)

$q_{it}$  = the number of shares/front month contracts of constituent  $i$  at time (t)

$C_t$  = the adjustment factor for the base date market capitalization

$t$  = the time the Index is computed

$M_t$  = market capitalization of the Index at time (t)

$B_t$  = adjusted base date market capitalization of the Index at time (t)

Dividend payments are not taken into account in the Price Index variant, whereas dividend payments are reinvested in the Index constituents of the Total Return Index on a proportional basis. The divisor adjustment protects the Index from the effects of changes in Index composition and the impact of corporate actions. See the "Adjustments for Corporate Actions" subsection below for details.

- iii) Divisor Adjustments. Corporate actions affect the share capital of component stocks and therefore trigger increases or decreases in an Index. To avoid distortion, the divisor of the Index is adjusted accordingly.
- iv) Changes in an Index's market capitalization due to changes in the composition (additions, deletions or replacements), weighting (following

monthly reviews, corporate actions (mergers, or special cash or stock distributions of other stocks) result in a divisor change to maintain the Index's continuity. By adjusting the divisor, the Index value retains its continuity before and after the event. For rights offerings, the EOD Calculation Agent will price the rights during the subscription period, not before or after. Alternatively, the EOD Calculation Agent may start pricing the rights after the ex-date and before the subscription period, under the condition that the rights are priced daily.

\* Formulae for Divisor Adjustment. The following formulae will be used for divisor adjustments. (Note: No divisor adjustments are necessary for stock splits, since market capitalization does not change and the share number and share price are adjusted prior to the opening of trading on the split's ex-date.)

$$D_{t+1} = D_t * \left( \frac{\sum(p_{it} * q_{it}) \mp \Delta MC_{t+1}}{\sum(p_{it} * q_{it})} \right)$$

Where:

$D_t$  = divisor at time (t)

$D_{t+1}$  = divisor at time (t+1)

$p_{it}$  = price of constituent i at time (t)

$q_{it}$  = number of shares/front month contracts of constituent i at time (t)

$\Delta MC_{t+1}$  = add new components' market capitalization and adjusted market capitalization (calculated with adjusted closing prices and shares effective at time t+1 and/or minus market capitalization of constituent to be deleted (calculated with closing prices and shares at time t)

Note: If the current trading price of an issue is unavailable, the previous trading session's closing price is used. However, if the issue is affected by any corporate action that requires an adjustment, then the adjusted price is used.

\* Adjustments for Corporate Actions. An Index divisor may decrease (▼) or increase (▲) or keep constant (■) when corporate actions occur for a component stock. Assuming shareholders receive "B" new shares and "A" shares are originally held for the following corporate actions:

▼ A) CASH DIVIDEND (applied for return Index only)

adjusted price = closing price - dividend announced by the stock

▼ B) SPECIAL CASH DIVIDEND (applied for price and return Index)

adjusted price = closing price - dividend announced by the stock

▼ C) SPIN-OFF

adjusted price per share = closing price per share – spinoff value

■ D) SPLIT AND REVERSE SPLIT

adjusted price = closing price \* A / B

new number of shares = old number of shares \* B / A

▲ E) RIGHTS OFFERING

adjusted price = (closing price \* A + subscription price \* B) / (A + B)

new number of shares = old number of shares \* (A + B) / A

■ F) STOCK DIVIDEND

adjusted price = closing price \* A / (A + B)

new number of shares = old number of shares \* (A + B) / A

▼ G) STOCK DIVIDEND OF A DIFFERENT STOCK SECURITY

adjusted price = (closing price \* A - price of the different stock security \* B)/A

▲ H) COMBINATION STOCK DISTRIBUTION (DIVIDEND OR SPLIT) AND RIGHTS OFFERING

Shareholders receive B new shares from the distribution and C new shares from the rights offering for every A shares held:

\* If rights are applicable after stock distribution (one action applicable to other).

adjusted price = [closing price \* A + subscription price \* C \* (1 + B / A)] / [(A + B) \* (1 + C / A)]

new number of shares = old number of shares \* [(A + B) \* (1 + C / A)] / A

\* If stock distribution is applicable after rights (one action applicable to other).

adjusted price = [closing price \* A + subscription price \* C] / [(A + C) \* (1 + B / A)]

new number of shares = old number of shares \* [(A + C) \* (1 + B / A)]

▲ I) STOCK DISTRIBUTION AND RIGHTS (NEITHER ACTION IS APPLICABLE TO THE OTHER)

adjusted price = [closing price \* A + subscription price \* C] / [A + B + C]

new number of shares = old number of shares \* [A + B + C]

- v) Computational Precision. Values used in Index calculation are stored using up to 15 significant digits. Published Index levels are precise through six decimal places.

## X. Calculation of Intraday Index Values

- i) The Intraday Calculation Agent will calculate intraday Index values using price data on each reported trade it receives on each component security.
- ii) The Intraday Calculation Agent will distribute Index values to vendors at set 15-second intervals, provided the Index value has changed from the previously distributed value.

- iii) The Index calculations will start each US trading day at 9:30 ET. At that time, the Index values will begin changing as new prices or exchange rates are processed.
- iv) Index calculation will cease each US trading day at 16:00 ET (unless earlier due to an early market closure) and official summaries will be disseminated between 17:00 ET and 19:00 ET.
- v) If, during periods when an Index is calculated, one or more relevant securities exchanges are closed, the Index calculation will continue using the last closing price for those constituents that trade on the closed exchange(s).
- vi) Constituent prices denominated in foreign currencies will be converted to USD with each reported price using exchange rates sourced from Refinitiv. Official closing prices for the Index constituents will be calculated using the Refinitiv snapshot rates as of 4:00 PM GMT.

## XI. Dissemination of Index Data

The EOD Calculation Agent will post the following files to its FTP server prior to 7:00PM ET each trading day:

Closing Index File (CLS.SNC) – Index constituents, closing prices, weights, share weights and related data as of the day’s close.

Adjusted Closing Index File (ADJ.SNC) – Index constituents, closing prices, weights, share weights and related data as of the next trading day’s open.

Corporate Action File (SNA) – Data related to upcoming corporate actions for the Index’s constituent stocks.

Index Values File (SNL) – Closing values for the price and total return Indexes, including divisors.

Closing values for the Indexes will be transmitted prior to 7:00PM ET for redistribution to various vendors and providers of financial data.

Index values are disseminated in US Dollars (USD) using the following tickers:

<u>Index Name</u>	<u>Index Ticker</u>
Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity Price Return Index (USD)	CRYPTE
Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity Total Return Index (USD)	CRYPTET
Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity and Futures Price Return Index (USD)	CRYPTF
Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity and Futures Total Return Index (USD)	CRYPTFT
Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity, Trusts & ETPs Price Return Index (USD)	CRYPTO
Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity, Trusts & ETPs Total Return Index (USD)	CRYPTOT
Alerian Galaxy Global Cryptocurrency-Focused Blockchain Price Return Index (USD)	CRYPTP
Alerian Galaxy Global Cryptocurrency-Focused Blockchain Total Return Index (USD)	CRYPTPT

Values for the Indexes are distributed daily prior to 7:00 PM ET Monday through Friday, excluding relevant exchange holidays.

## **XII. Data Correction Policy**

To maintain a high standard of data integrity, a series of procedures have been implemented to ensure accuracy, timeliness and consistency. Input prices are monitored using a variety of computerized range-check warning systems for both ticker-plant and real-time Index systems. Fault tolerant methods are employed in the collection of market and corporate action data. Various verification and audit tasks are performed to ensure the quality of the real-time data feeds and related market data. While every effort is taken to ensure the accuracy of the information used for the Index calculation, an Index error may occur due to incorrect or missing data, including trading prices, exchange rates, shares outstanding and corporate actions, due to operational errors or other reasons.

- i) Index-Related Data and Divisor Corrections. Incorrect pricing and corporate action data for individual issues in the database will be corrected upon detection. In addition, an incorrect divisor of an Index, if discovered within five days of its occurrence, will always be fixed on the day it is discovered to prevent an error from being carried forward.
- ii) If a divisor error is discovered more than five days after occurrence, the adjustment will depend upon how significant the error is, how far back the error occurred and the feasibility of performing the adjustment.

## **XIII. Review Schedule**

### Constituent Changes

Frequency: Monthly

Effective date: The open of trading on the Monday following the third Friday of each month, or the next trade date in the event of a market holiday

Advance notice: At least two business days

### Monthly Rebalance

Frequency: Monthly

Effective date: The open of trading on the Monday following the third Friday of each month, or the next trade date in the event of a market holiday

Advance notice: At least one business day

### News Notification\*

Frequency: As needed

Effective date: As announced

Advance notice: At least two business days whenever possible

\* Includes events such as delistings, mergers, bankruptcies and other extraordinary events.

\* Based on available news.

#### XIV. Appendix: List of Approved Exchanges

EXCHANGE	COUNTRY
ASE	AUSTRALIA
ASX	AUSTRALIA
Australian	AUSTRALIA
Vienna	AUSTRIA
EN Brussels	BELGIUM
Euron. Brussels	BELGIUM
Sao Paulo	BRAZIL
NEO	CANADA
Toronto	CANADA
TSX Venture	CANADA
Sant. Comerc	CHILE
Sant. Elec	CHILE
SANTIAGO	CHILE
Hong Kong	CHINA
Singapore	CHINA
Prague	CZECH REPUBLIC
Prague-SPAD	CZECH REPUBLIC
Copenhagen	DENMARK
Reykjavik	DENMARK
Cairo	EGYPT
Egypt (EGX)	EGYPT, ARAB REP.
Tallin	ESTONIA
Tallinn	ESTONIA
Helsinki	FINLAND
EN Paris	FRANCE
Euronext Paris	FRANCE
Berlin	GERMANY
Dusseldorf	GERMANY
Frankfurt	GERMANY
Munich	GERMANY
XETRA	GERMANY
Athens	GREECE
Hong Kong	Hong Kong
NASDAQ CM	HONG KONG
Budapest	HUNGARY
Indonesia	INDONESIA
Indonesia SE	INDONESIA
Dublin	IRELAND
Tel Aviv	ISRAEL
Brsaltaliana	ITALY
Milan	ITALY
Fukuoka	JAPAN
Jasdaq	JAPAN
Nagoya	JAPAN
Osaka	JAPAN
Tokyo	JAPAN

EXCHANGE	COUNTRY
KO	Korea, Rep.
Luxembourg	LUXEMBOURG
Bursa Malays	MALAYSIA
Bursa Malaysia	MALAYSIA
Kuala Lumpur	MALAYSIA
Malaysia ACE Mkt	MALAYSIA
Mexico	MEXICO
Mexico City	MEXICO
EN Amsterdam	NETHERLANDS
Euron. Amsterdam	NETHERLANDS
New Zealand	NEW ZEALAND
NZX	NEW ZEALAND
Oslo	NORWAY
Philippine SE	PHILIPPINES
Philippines	PHILIPPINES
Warsaw	POLAND
Warsaw Continuou	POLAND
EN Lisbon	PORTUGAL
Euronext Lisbon	PORTUGAL
Catalist	SINGAPORE
Johannesburg	SOUTH AFRICA
Lagos	SOUTH AFRICA
Korea	SOUTH KOREA
Korea SE	SOUTH KOREA
KOSDAQ	SOUTH KOREA
Continuous	SPAIN
Madrid	SPAIN
Madrid-SIBE	SPAIN
Nordic GM	SWEDEN
Stockholm	SWEDEN
SIX Swiss	SWITZERLAND
SIX Swiss Ex	SWITZERLAND
Taiwan	TAIWAN
Istanbul	TURKEY
London	UNITED KINGDOM
LONDON INTL	UNITED KINGDOM
London Plus Mkt	UNITED KINGDOM
CBOE	UNITED STATES
Chicago Mercantile	UNITED STATES
Nasdaq	UNITED STATES
NASDAQ GM	UNITED STATES
NASDAQ GS	UNITED STATES
New York	UNITED STATES
NYSE Amex	UNITED STATES
NYSE ARCA	UNITED STATES
OTC Markets	UNITED STATES