



Construction and Methodology

CAMCrypto30® Index

V1.0

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CAMCrypto30® Advantages

Transparent. CAMCrypto30® is constructed using an open, published, rules-based methodology which is comprehensible to any financial professional. The index adheres to those rules, making it completely transparent.

Representative of the market. CAMCrypto30® is constructed to be objective and comprehensive with full coverage of the underlying market segment (Blue Chip crypto currencies) without gaps or overlaps. There is no sampling.

Leading methodology. CAMCrypto30® is the first professional crypto currency index and is designed to immediately adapt as the market evolves. CAMCrypto30® it was launched on January 1, 2017. It follows the industry-standard rules of the Russell FTSE indices as adjusted for the crypto currency space.

Accurate and practical. Monthly re-weighting ensure that the CAMCrypto30® accurately represents the underlying crypto currencies.

Current. The methodology applied to calculate the CAMCrypto30® is continually reviewed based on market feedback, comments from professionals, direct inquiries and suggestions, market observation and research. Evaluation procedures include historical analysis of the potential impact of methodology changes, fundamental characteristics of the index and continuity of calculation.

Three goals: CAMCrypto30® must at all times be objective, replicable and transparent.

Updated Sections

This is the initial version of this document.



Section 1

Introduction

CAMCrypto30® is an open, published, rules-based index of the top 30 crypto currencies (CCs) by market capitalization.

It is the only professional index in the crypto currency (CC) space.

Section 2

Basic Methodology

CAMCrypto30® is objectively constructed and based on transparent rules.

Monthly Reconstitution

Monthly reconstitution (“Monthly Reconstitutions”) is the process by which all CAMCrypto30® is completely rebuilt. Monthly Reconstitution is critical in the creation of a benchmark that accurately represents the CC space. The market cap of crypto currencies change rapidly over time – and even split into two or more CCs – all of which must be quickly taken into consideration in the CAMCrypto30® index.

At midnight UTC, on the last calendar day of each month (the “Ranking Day”), all eligible CCs are ranked by their total market capitalization. The largest 30 are selected for the CAMCrypto30® index

Initial Coin (Asset) Offerings

Initial coin (asset) offerings (ICOs) are added to CAMCrypto30® quarterly in accordance with the schedule in Section 2, Monthly Reconstitution, once they reach the largest 30 CCs in terms of market capitalization.

CAMCrypto30® adds ICOs each month to ensure that new additions are reflected in a representative manner. If an ICO results in a new CC reaching the largest 30 CCs in terms of market capitalization, on an extraordinary basis, CAMCrypto30® may be reconstituted prior to the end of a given month. (See Section 4, “Index Committee”)

This procedure will be invoked only rarely, if at all.

“Forks”

In the event that an existing CC splits into more than one CC (“forks”), and the result CCs are both eligible for including in the CAMCrypto30® because of their market cap, the CC which split off from the prior CC (based on naming) will continue to be included in the CAMCrypto30®.

If it is eligible for inclusion, the second, “forked” CC will be included in the CAMCrypto30® index on the next monthly Ranking Date.

In such event, and on an extraordinary basis, CAMCrypto30® may instead be reconstituted prior to the end of the month during which the “fork” took place. (See Section 4, “Index Committee”)



This procedure will be invoked only rarely, if at all.

Removal

If a CC ceases to exist for any reason whatsoever between two reconstitution dates, a multiplier will be incorporated into the CAMCrypto30® index to allow continuity of calculation until the next monthly reconstitution date.

“No Replacement” Rule

Securities that leave the index for any reason (e.g., mergers, acquisitions or other similar corporate activity) are not replaced. Thus, the number of CCs in the indexes over the year will fluctuate according to corporate activity.

Full details of changes to constituent companies due to corporate actions can be accessed in the Corporate Actions and Events Guide using the following link:

Section 3

Defining Eligible Crypto Currencies

Determining Crypto Currencies

Any asset which characterizes itself as a crypto currency, is traded on at least three (3) major exchanges and is included in generally accepted calculations of aggregate market capitalization will be deemed to be a crypto currency.

No geographic factors are taken into consideration in determining CCs.

Trading Requirements

All CCs eligible for inclusion in the CAMCrypto30® index must trade on at least three (3) of the 10 largest crypto currency exchanges. OTC trading is not included for this purpose.

Minimum Total Market Capitalization

There is no minimum total market capitalization. Any CC which are included in the largest 30 by market capitalization will be included in the CAMCrypto30® index.

Minimum Float Requirement

There is no minimum float requirement for inclusion in the CAMCrypto30® index. Under extraordinary circumstances, where this is little or no trading in a CC included in the CAMCrypto30® index for an extended period (at least one month), that CC may be excluded from the CAMCrypto30® index on a temporary or permanent basis, depending on the specifics of the situation. (See Section 4, “Index Committee”)

Crypto Currency Structure

The structure of a crypto currency (mined or not, type of proof applied, blockchain used, etc.) is not take into consideration when determining the CCs to be included in the CAMCrypto30® index.

Units Excluded

To the maximum extent possible, all extant units (coins, tokens, etc.) will be used when calculating the market capitalization of each CC. If such information is not readily available and is deemed material, that CC may be excluded from the CAMCrypto30® until adequate information is obtained.

Deadline for Inclusion

Crypto currencies must be traded on the Ranking Day and CAMCrypto30® must have access to documentation on that date supporting the company's eligibility for index inclusion. This information essentially consists of the number of coins/tokens extant and their weighted average price on all exchanges on which those CCs are traded.

Investability

There is no mechanism to invest in the CAMCrypto30® index *per se*. However, financial instruments may be designed which mirror the performance and changes in the index. No warranty is given as the ability of such instruments to successfully mirror the movements in the CAMCrypto30® index.

Section 4

Index Committee

Appointment

Crypto Asset Management (“CAM”) has appointed an Index Committee to address any extraordinary situations affecting any aspect of the CAMCrypto30® index. Several of the possible situations under which the Index Committee may be convened are addressed *infra*. The Committee will generally consist of three members, but the size may be adjusted based on the recommendations of the Committee itself and CAM.

Convening Meetings

Meetings of the Index Committee may be called by any member of the Committee and by CAM. Meetings may be held by any electronic means or face to face. Decisions will be reached by simple majority vote. If an odd number of members of the Committee meet, the General Director of CAM will have a casting vote.

Authority

The Index Committee plays absolutely no discretionary role in the calculation of the CAMCrypto30® index. It exists only to address situations where action must be taken prior to the next Ranking Day.

Appendix A

Schedule of Events

Timely communication regarding the impact of various events on the CAMCrypto30® index is vital for the reliability and legitimacy of the index. Therefore, CAMCrypto30® provides a schedule of events for each Reconstitution and a schedule of e-mail notifications to interested parties.

Schedule of Events

Time of notification (UCT)	Subject Matter
Midnight	Calculation of new constituents, new weightings and new CAMCrypto30® index
<0005 am	New constituents, weightings index posted at CAMCrypto30.com
0010 am	E-mail notifications sent to interested parties



Appendix B

Inquiries and Complaints

Any interest party may submit inquiries or complaints regarding any aspect of the Reconstitution of the CAMCrypto30® index and/or decisions reached by the Index Committee. Such items may be submitted to index@CAMCrypto30.com



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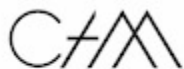
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