

THE GLOBAL DIGITAL MINERS INDEX

Methodology

The Global Digital Miners Index (the “Index”) is designed to track the price movement of a portfolio of companies with a primary business focus on digital asset mining and infrastructure.

The Index is available in Price Return and Total Return and is published in Australian Dollars.

Constituent criteria

The universe of the equity securities included in the Index is based on the following criteria:

- Eligible equity securities must be stocks trading on global exchanges covered by S&P Dow Jones Indices. Those global exchanges must also be “regulated markets” as defined in the Operating Rules of Chi-X Australia.
- Securities must be in companies conducting business focussed on Blockchain Technology, Digital Asset Mining, Multi-Type Business and Personal Systems, and involved in the infrastructure of digital asset mining.
- Companies must generate at least 80% of their revenue from these activities.
- Minimum free-float adjusted market capitalisation of greater than US\$100 million.
- Median daily trading volume of greater than US\$1 million.

The number of eligible securities in the Index will be variable (~30 stocks).

These criteria are reviewed regularly by the Index Oversight Committee (see below) and may be modified by the Index Oversight Committee.

Index construction

The Index will be weighted by the free-float adjusted market capitalisation. No single stock may have a weight greater than 15% as of the rebalance date.

Rebalances

The Index is reviewed and rebalanced on a monthly basis, usually as of the close of the third Friday of each month.

Corporate actions

The Index will follow S&P Dow Jones Indices’ standard corporate actions methodology for modified weighted indices.

Holiday Schedule

The Index is calculated every day the relevant global exchanges are open for trading.

Announcements

Constituent changes relating to monthly rebalancing will be announced on the date of rebalancing. Index methodology changes, if any, will be announced as and when they occur. Announcements can be found at www.cosmosam.com.au.

Index Management Committee and Index Oversight Committee

The Index is managed by an Index Management Committee with the oversight function undertaken by an Index Oversight Committee.

The Index Management Committee is comprised of members of the staff and board of Cosmos Asset Management Pty Ltd ACN 639 356 068 ("CAM"). The Index Oversight Committee is comprised of members of the board of CAM, a representative of the responsible entity of the Cosmos Global Digital Miners Access ETF ARSN 652 817 840 (of which CAM is the investment manager) and external compliance and markets governance experts.

The Index Management Committee meets fortnightly to review the current basket and prospective Index constituents trading on global exchanges covered by S&P Dow Jones Indices' Index research team. The Index Management Committee reviews each security in the current basket to ensure it is performing along the rules set out in the methodology for inclusion or exclusion.

It then reviews prospective constituents with potential to be included in the Index constituents trading on global exchanges covered by S&P Dow Jones Indices' Index research team. The Index Management Committee then makes recommendations on prospective additions to or deletions from the Index to the Index Oversight Committee. If the Index Oversight Committee deems a security to pass or fail all the rules set out for inclusion or exclusion, the Index Management Committee alerts S&P Dow Jones Indices' Custom Index team of the results (typically 3-5 business days prior to the rebalance schedule) to either include or remove the security in the upcoming rebalance—3rd Friday of each month.

The Index Oversight Committee meets monthly on the 2nd Friday of each month. The Index Oversight Committee is responsible for overseeing the development and applications of the methodology, and reviews all methodology modifications to ensure that they are made objectively and without bias.

Disclaimers

This document is intended for informational purposes only, and the material presented should not be construed as an offer or recommendation to buy or sell any security. Concepts expressed are current as of the date of this document only and may change without notice. Constituent additions to and deletions from the Index do not reflect an opinion by CAM on the investment merits of the respective securities. One cannot invest directly in an index.

CAM makes no representation or warranty, express or implied, to any member of the public regarding the advisability of investing in securities or the ability of the Index to track the market generally.

CAM does not guarantee the quality, accuracy and/or completeness of the Index or any data included therein, and shall have no liability for any errors, omissions, or interruptions of any kind related to the Index or related data. CAM makes no warranty, express or implied, as to results to be obtained by any person or entity from the use of the Index or any data included therein.

All intellectual property rights in the Index vest in CAM.

The Index is maintained and calculated by S&P Dow Jones Indices.

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