



**The Alerian Galaxy Global Cryptocurrency-Focused  
Blockchain Technology Index** **CRYPC**

# Table of Contents

- Introduction ..... 3
  - Index Objective ..... 3
  - Index Family & Highlights ..... 3
  - Dates ..... 3
  - Supporting Documents ..... 3
- Eligibility Criteria and Index Construction ..... 4
  - Universe ..... 4
- Index Construction ..... 4
  - Constituent Selection ..... 4
  - Constituent Weightings & Constraints ..... 5
- Index Maintenance ..... 5
  - Rebalancing and Reconstitution ..... 5
  - Corporate Actions ..... 5
  - Base Date and History Availability ..... 5
- Index Calculation ..... 6
- Index Governance ..... 6
- Index Policies ..... 6
- Contact Information ..... 6
- Methodology Changes ..... 6
- Disclaimer ..... 6

## Introduction

### Index Objective

The Alerian Galaxy Global Cryptocurrency-Focused Blockchain Technology Index is an index of companies materially engaged in cryptocurrency mining, buying, as well as their enabling technologies. Included in the Index are companies engaged in the development of blockchain for the purpose of cryptocurrency assets.

### Index Family & Highlights

The index includes Cryptocurrency Miners, Cryptocurrency Enabling Technologies, and Cryptocurrency Buyers business segments. It has a Pure Play tranche and a Diversified tranche. Each tranche is equal weighted.

This index (CRYPC) is similar to the Alerian Galaxy Global Cryptocurrency-Focused Blockchain Equity Index (CRYPTE) but has quarterly reconstitution and higher eligibility requirements.

### Dates

Reference Dates: Close of the last trade date of the month preceding the reconstitution month.

Reconstitution Dates: Indexes are reconstituted quarterly on the open of trading following the third Friday of the last month of each quarter.

Weight Date: Close of trading on the trade date preceding the second Friday of the rebalance month.

Rebalance Dates: Indexes are rebalanced quarterly on the open of trading following the third Friday of the last month of each quarter.

### Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the [Index Resources](#) page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy

## Eligibility Criteria and Index Construction

### Universe

All securities must be listed on developed market recognized exchanges and be principally engaged (“Pure-Play”) or significantly engaged (“Diversified”) in one of the following sectors:

- i) Cryptocurrency Miners
  - Companies that mine cryptocurrency assets
- ii) 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
  - 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.
- iii) Cryptocurrency Buyers
  - Companies that report cryptocurrency assets on their balance sheets

A company in any of the Cryptocurrency Miners, or Cryptocurrency Enabling Technologies 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.

Companies that are not principally engaged but derive significant revenues from businesses in that Segment are classified as “Diversified” 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.

## Index Construction

### Constituent Selection

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

- The stock shall not trade on an OTC Markets exchange.
- Minimum 20% free float
- Minimum 250 million USD float market capitalization value
- Minimum 2 million USD 3 Month ADTV<sup>1</sup>
- Maximum 3% average daily bid/ask spread percent for the previous three months

Companies are selected for each of the four business segments 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.

**Constituent Weightings & Constraints**

Index tranches:

- Pure- Play tranche – 80%
- Diversified tranche – 20% of Equity component.

Within each tranche the constituents are equal weighted. Individual constituents are capped at 10%.

**Index Maintenance**

**Rebalancing and Reconstitution**

The Indexes are rebalanced on the “Rebalance Date” and additionally reconstituted on the “Reconstitution Date”. Eligibility is determined as of the “Reference Date” and pricing used in share weights used for rebalancing and reconstitutions are as of the “Weight Date”. Changes to the Indexes related to the rebalances and reconstitution are as of the “Rebalance Date” and “Reconstitution Date”. Additions are only made on reconstitution dates.

**Corporate Actions**

Please refer to the Index Maintenance Policy document for information on Corporate Action processing.

**Base Date and History Availability**

Index history availability, base dates and base values are shown in the table below.

Index	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value
The Alerian Galaxy Global Cryptocurrency-Focused Blockchain Technology Index	CRYPC	12/18/20	1000	CRYPCT	12/18/20	1000

<sup>1</sup> If a company has been trading for fewer than three calendar months but at least 22 trading days, the ADTV and daily bid/ask spread percent for its entire trading history shall be used to determine eligibility.

## Index Calculation

Please refer to the Index Maintenance Policy document for information on index calculations.

## Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

## Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

## Contact Information

For any questions regarding an index, please contact: [index.production@vettafi.com](mailto:index.production@vettafi.com)

## Methodology Changes

Effective Date	New	Old
01/31/24	Methodology rewritten in new standard format and references global policies and procedures. Versioning system updated as well with new version set to 1.0.0.	Previous version, Alerian Galaxy Global Cryptocurrency-Focused Blockchain Technology Index Rule Book - May 2022, available upon request.

## Disclaimer

The Indices are proprietary to VettaFi. No use or publication may be made of an Index, or any of its provisions or values, without the prior written consent of VettaFi. VettaFi is not responsible for any errors or omissions, regardless of the cause, for the results obtained from the use of the Content. In no event shall VettaFi be liable to any party for any direct, indirect, incidental, exemplary, compensatory, punitive, special or consequential damages, costs, expenses, legal fees, or losses (including, without limitation, lost income or lost profits and opportunity costs) in connection with any use of the Content.