



Alerian Galaxy Immersive Digital Worlds Index (DWRLD)

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Index Objective

The Alerian Galaxy Immersive Digital Worlds Index is an index of stocks listed on developed market recognized exchanges that are materially engaged in the development of immersive digital ecosystems. Included in the index are companies involved in the development and enablement of technologies supporting immersive digital communities and economies, as well as aid in the proliferation of internet and data connections between data centers and devices.

Highlights

The index comprises the following main business segments (the “Segments”):

- **Interaction:**
Companies that develop ways to experience immersive digital communities and economies through games, entertainment, content creation, and social interaction.
- **Enablement:**
Companies that are developing technologies such as hardware, software, or digital payment systems that allow individuals to participate and interact within immersive digital communities and economies.
- **Connectivity:**
Companies that contribute to the proliferation of internet distribution, data transmissions, and real-time connections between data centers and devices.

Dates

Reference Dates: The last business day of the month preceding the reconstitution month.

Rebalance Dates: - Rebalanced quarterly on the open of trading on the Monday following the third Friday of the third month of each calendar quarter, or the next trade date in the event of a market holiday.

Reconstitution Dates: Reconstituted on the Rebalance Date.

Weight Dates: 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.

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

Index Construction

Universe

To be eligible for inclusion a company must be listed on a major recognized stock exchange.

Selection

Companies engaged in one of the following sectors: a) Interaction, b) Enablement, or c) Connectivity.

Companies in all segments except those tied to digital payment systems must pass:

- 1) Business operations/products/services fit definition of one of the three main business segments and
- 2) MD&A/M&A/Public Statements for R&D towards the metaverse.

Companies engaged in the enablement of digital payment systems must pass:

- 1) >20% engagement in cryptocurrency tied payments
or
- 2) D&A/M&A/Public Statements for R&D towards the metaverse or non-fungible tokens.

Further, the stock must meet all of the following eligibility criteria:

The minimum float-adjusted market capitalization value for each stock shall be 500 million USD.

The minimum free float factor shall be 20%.

The minimum average daily trading value for the previous three months shall be 2 million USD. If a company 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 chosen by selecting up to the top 25, 20, and 15 eligible companies from Interaction, Enablement, and Connectivity segments, respectively by their stocks' average ranks of full market capitalization and three-month ADTV.

If, during a reconstitution, less than 40 constituents are in the basket, then additional companies are added with a minimum float-adjusted market capitalization of 250 million USD until either 40 constituents are met or no more eligible companies remain.

Weighting

Constituents are equal-weighted

Rebalancing and Reconstitution

The index is rebalanced on the “Rebalance Date” and additionally reconstituted on the “Reconstitution Date”.

Data used for reconstitutions are as of the “Snapshot Date”.

Share weights for the rebalanced Indexes are computed as of the “Weight Dates”.

Changes to the Indexes related to the rebalances/reconstitutions are as of the “Rebalance Date”.

Index Maintenance

Please refer to the Index Maintenance Policy document for information on Corporate Actions, Data Sourcing, Pricing, Financial distress, Index Dissemination, and Data Correction Policy.

Corporate Actions:

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

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.

Index Information

Index	Price Index	Base Date	Base Value	Total Return Index	Base Date	Base Value
Alerian Galaxy Immersive Digital Worlds Index	DWRLD	12/18/20	1000	DWRLDT	12/18/20	1000

Methodology Updates and Changes

Date	Version	Previous	New
Sep 2025	1.0.0	May 2022	Methodology converted to new VettaFi format

Contact Information

For any questions regarding an index, please contact:

Disclaimer

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